



Standards

Settlement And Reconciliation - November 2022

Standards MX

Message Definition Report - Part 2

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

February 2022

Table of Contents

1	Message Set Overview	7
1.1	List of MessageDefinitions	7
2	MX head.001.001.02 BusinessApplicationHeaderV02	19
2.1	MessageDefinition Functionality	19
2.2	Structure	22
2.3	Constraints	23
2.4	Message Building Blocks	24
3	MX semt.002.001.11 SecuritiesBalanceCustodyReportV11	36
3.1	MessageDefinition Functionality	36
3.2	Structure	38
3.3	Constraints	41
3.4	Message Building Blocks	50
4	MX semt.003.001.11 SecuritiesBalanceAccountingReportV11	104
4.1	MessageDefinition Functionality	104
4.2	Structure	106
4.3	Constraints	109
4.4	Message Building Blocks	117
5	MX semt.013.001.06 IntraPositionMovementInstructionV06	169
5.1	MessageDefinition Functionality	169
5.2	Structure	171
5.3	Constraints	171
5.4	Message Building Blocks	176
6	MX semt.014.001.07 IntraPositionMovementStatusAdviceV07	187
6.1	MessageDefinition Functionality	187
6.2	Structure	188
6.3	Constraints	188
6.4	Message Building Blocks	191
7	MX semt.015.001.09 IntraPositionMovementConfirmationV09	202
7.1	MessageDefinition Functionality	202
7.2	Structure	204
7.3	Constraints	204
7.4	Message Building Blocks	209
8	MX semt.016.001.09 IntraPositionMovementPostingReportV09	222
8.1	MessageDefinition Functionality	222
8.2	Structure	224
8.3	Constraints	225
8.4	Message Building Blocks	229

9	MX semt.017.001.12 SecuritiesTransactionPostingReportV12	245
9.1	MessageDefinition Functionality	245
9.2	Structure	247
9.3	Constraints	251
9.4	Message Building Blocks	262
10	MX semt.018.001.13 SecuritiesTransactionPendingReportV13	319
10.1	MessageDefinition Functionality	319
10.2	Structure	321
10.3	Constraints	324
10.4	Message Building Blocks	335
11	MX semt.019.001.10 SecuritiesSettlementTransactionAllegementReportV10	387
11.1	MessageDefinition Functionality	387
11.2	Structure	389
11.3	Constraints	391
11.4	Message Building Blocks	403
12	MX semt.020.001.07 SecuritiesMessageCancellationAdviceV07	434
12.1	MessageDefinition Functionality	434
12.2	Structure	435
12.3	Constraints	435
12.4	Message Building Blocks	437
13	MX semt.021.001.08 SecuritiesStatementQueryV08	441
13.1	MessageDefinition Functionality	441
13.2	Structure	443
13.3	Constraints	443
13.4	Message Building Blocks	446
14	MX semt.022.001.05 SecuritiesSettlementTransactionAuditTrailReportV05	458
14.1	MessageDefinition Functionality	458
14.2	Structure	459
14.3	Constraints	460
14.4	Message Building Blocks	462
15	MX sese.020.001.07 SecuritiesTransactionCancellationRequestV07	480
15.1	MessageDefinition Functionality	480
15.2	Structure	482
15.3	Constraints	482
15.4	Message Building Blocks	488
16	MX sese.021.001.06 SecuritiesTransactionStatusQueryV06	499
16.1	MessageDefinition Functionality	499
16.2	Structure	500
16.3	Constraints	500
16.4	Message Building Blocks	502

17	MX sese.022.001.06 SecuritiesStatusOrStatementQueryStatusAdviceV06	506
17.1	MessageDefinition Functionality	506
17.2	Structure	507
17.3	Constraints	507
17.4	Message Building Blocks	509
18	MX sese.023.001.11 SecuritiesSettlementTransactionInstructionV11	515
18.1	MessageDefinition Functionality	515
18.2	Structure	517
18.3	Constraints	520
18.4	Message Building Blocks	539
19	MX sese.024.001.12 SecuritiesSettlementTransactionStatusAdviceV12	582
19.1	MessageDefinition Functionality	582
19.2	Structure	584
19.3	Constraints	586
19.4	Message Building Blocks	596
20	MX sese.025.001.11 SecuritiesSettlementTransactionConfirmationV11	622
20.1	MessageDefinition Functionality	622
20.2	Structure	624
20.3	Constraints	626
20.4	Message Building Blocks	642
21	MX sese.026.001.10 SecuritiesSettlementTransactionReversalAdviceV10	684
21.1	MessageDefinition Functionality	684
21.2	Structure	686
21.3	Constraints	688
21.4	Message Building Blocks	700
22	MX sese.027.001.07 SecuritiesTransactionCancellationRequestStatusAdviceV07	744
22.1	MessageDefinition Functionality	744
22.2	Structure	746
22.3	Constraints	747
22.4	Message Building Blocks	752
23	MX sese.028.001.10 SecuritiesSettlementTransactionAllegementNotificationV10	766
23.1	MessageDefinition Functionality	766
23.2	Structure	768
23.3	Constraints	770
23.4	Message Building Blocks	782
24	MX sese.029.001.06 SecuritiesSettlementAllegementRemovalAdviceV06	809
24.1	MessageDefinition Functionality	809
24.2	Structure	811
24.3	Constraints	811
24.4	Message Building Blocks	816

25	MX sese.030.001.09 SecuritiesSettlementConditionsModificationRequestV09	827
25.1	MessageDefinition Functionality	827
25.2	Structure	829
25.3	Constraints	830
25.4	Message Building Blocks	835
26	MX sese.031.001.09 SecuritiesSettlementConditionModificationStatusAdviceV09	850
26.1	MessageDefinition Functionality	850
26.2	Structure	852
26.3	Constraints	853
26.4	Message Building Blocks	855
27	MX sese.032.001.11 SecuritiesSettlementTransactionGenerationNotificationV11	864
27.1	MessageDefinition Functionality	864
27.2	Structure	866
27.3	Constraints	868
27.4	Message Building Blocks	883
28	MX sese.033.001.11 SecuritiesFinancingInstructionV11	925
28.1	MessageDefinition Functionality	925
28.2	Structure	927
28.3	Constraints	931
28.4	Message Building Blocks	946
29	MX sese.034.001.09 SecuritiesFinancingStatusAdviceV09	1000
29.1	MessageDefinition Functionality	1000
29.2	Structure	1002
29.3	Constraints	1004
29.4	Message Building Blocks	1012
30	MX sese.035.001.11 SecuritiesFinancingConfirmationV11	1041
30.1	MessageDefinition Functionality	1041
30.2	Structure	1043
30.3	Constraints	1046
30.4	Message Building Blocks	1059
31	MX sese.036.001.08 SecuritiesFinancingModificationInstructionV08	1112
31.1	MessageDefinition Functionality	1112
31.2	Structure	1114
31.3	Constraints	1116
31.4	Message Building Blocks	1123
32	MX sese.037.001.07 PortfolioTransferNotificationV07	1150
32.1	MessageDefinition Functionality	1150
32.2	Structure	1152
32.3	Constraints	1154
32.4	Message Building Blocks	1161

33	MX sese.038.001.09 SecuritiesSettlementTransactionModificationRequestV09	1189
33.1	MessageDefinition Functionality	1189
33.2	Structure	1190
33.3	Constraints	1197
33.4	Message Building Blocks	1217
34	MX sese.039.001.06	
	SecuritiesSettlementTransactionModificationRequestStatusAdviceV06	1357
34.1	MessageDefinition Functionality	1357
34.2	Structure	1359
34.3	Constraints	1360
34.4	Message Building Blocks	1365
35	MX sese.040.001.04 SecuritiesSettlementTransactionCounterpartyResponseV04	1379
35.1	MessageDefinition Functionality	1379
35.2	Structure	1381
35.3	Constraints	1381
35.4	Message Building Blocks	1386
36	Message Items Types	1398
36.1	MessageComponents	1398
36.2	Message Datatypes	2166
	Legal Notices	2322

1 Message Set Overview

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
<p>head.001.001.02 BusinessApplicationHeaderV02</p>	<p>The Business Layer deals with Business Messages. The behaviour of the Business Messages is fully described by the Business Transaction and the structure of the Business Messages is fully described by the Message Definitions and related Message Rules, Rules and Market Practices. All of which are registered in the ISO 20022 Repository.</p> <p>A single new Business Message (with its accompanying business application header) is created - by the sending MessagingEndpoint - for each business event; that is each interaction in a Business Transaction. A Business Message adheres to the following principles:</p> <p>" A Business Message (and its business application header) must not contain information about the Message Transport System or the mechanics or mechanism of message sending, transportation, or receipt.</p> <p>" A Business Message must be comprehensible outside of the context of the Transport Message. That is the Business Message must not require knowledge of the Transport Message to be understood.</p> <p>" A Business Message may contain headers, footers, and envelopes that are meaningful for the business. When present, they are treated as any other message content, which means that they are considered part of the Message Definition of the Business Message and as such will be part of the ISO 20022 Repository.</p> <p>" A Business Message refers to Business Actors by their Name. Each instance of a Business Actor has one Name. The Business Actor must not be referred to in the Transport Layer.</p> <p>Specific usage of this BusinessMessageHeader may be defined by the relevant SEG.</p>
<p>semt.002.001.11 SecuritiesBalanceCustodyReportV11</p>	<p>An account servicer sends a SecuritiesBalanceCustodyReport to an account owner to provide, at a moment in time, the quantity and identification of the financial instruments that the account servicer holds for the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants, or - an agent (sub-custodian) acting on behalf of their global custodian customer, or

MessageDefinition	Definition
	<ul style="list-style-type: none"> - a custodian acting on behalf of an investment management institution or a broker/dealer, or - a transfer agent acting on behalf of a fund manager or an account owner's designated agent.
semt.003.001.11 SecuritiesBalanceAccountingReportV11	An account servicer sends a SecuritiesBalanceAccountingReport to an account owner to provide, at a moment in time, valuations of the portfolio together with details of each financial instrument holding. The account servicer/owner relationship may be: <ul style="list-style-type: none"> - an accounting agent acting on behalf of an account owner, or - a transfer agent acting on behalf of a fund manager or an account owner's designated agent.
semt.013.001.06 IntraPositionMovementInstructionV06	An account owner sends a IntraPositionMovementInstruction to an account servicer to instruct the movement of securities within its holding from one sub-balance to another, for example, blocking of securities. The account owner/servicer relationship may be: <ul style="list-style-type: none"> - a global custodian which has an account with its local agent (sub-custodian), or - an investment management institution which manage a fund account opened at a custodian, or - a broker which has an account with a custodian, or - a central securities depository participant which has an account with a central securities depository, or - a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure.
semt.014.001.07 IntraPositionMovementStatusAdviceV07	An account servicer sends a IntraPositionMovementStatusAdvice to an account owner to advise the status of an intra-position movement instruction previously sent by the account owner. The account servicer/owner relationship may be: <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.

MessageDefinition	Definition
semt.015.001.09 IntraPositionMovementConfirmationV09	<p>The IntraPositionMovementConfirmation is sent by an account servicer to an account owner to confirm the movement of securities within its holding from one sub-balance to another, for example, blocking of securities.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of its participant - an agent (sub-custodian) acting on behalf of its global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
semt.016.001.09 IntraPositionMovementPostingReportV09	<p>The IntraPositionMovementPostingReport is sent by an account servicer to an account owner to provide the details of increases and decreases in securities with a given status within a holding, that is, intra-position transfers, which occurred during a specified period, for all or selected securities in a specified safekeeping account which the account servicer holds for the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of its participant - an agent (sub-custodian) acting on behalf of its global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
semt.017.001.12 SecuritiesTransactionPostingReportV12	<p>SecuritiesTransactionPostingReport is sent by an account servicer to an account owner to provide the details of increases and decreases of holdings which occurred during a specified period, for all or selected securities in the specified safekeeping account or sub-safekeeping account which the account servicer holds for the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of its participants - an agent (sub-custodian) acting on behalf of its global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
semt.018.001.13 SecuritiesTransactionPendingReportV13	<p>SecuritiesTransactionPendingReport is sent by an account servicer to an account owner to provide, as at a specified time, the details of pending increases and decreases of holdings, for all or selected securities in a</p>

MessageDefinition	Definition
	<p>specified safekeeping account, for all or selected reasons why the transaction is pending.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of its participants - an agent (sub-custodian) acting on behalf of its global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
<p>semt.019.001.10 SecuritiesSettlementTransactionAllegementReportV10</p>	<p>An account servicer sends a SecuritiesSettlementTransactionAllegementReport to an account owner to provide, at a specified time, the status and details of pending settlement allegements, for all or selected securities in a specified safekeeping account.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
<p>semt.020.001.07 SecuritiesMessageCancellationAdviceV07</p>	<p>An account servicer sends a SecuritiesMessageCancellationAdvice to an account owner to inform of the cancellation of a securities message previously sent by an account servicer.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
<p>semt.021.001.08 SecuritiesStatementQueryV08</p>	<p>An account owner sends a SecuritiesStatementQuery to an account servicer to request any existing securities statement.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> - a global custodian which has an account with a local custodian, or - an investment management institution which manage a fund account opened at a custodian, or - a broker which has an account with a custodian, or

MessageDefinition	Definition
	<ul style="list-style-type: none"> - a central securities depository participant which has an account with a central securities depository, or - a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or - a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.
semt.022.001.05 SecuritiesSettlementTransactionAuditTrailReportV05	This message is sent by the Market Infrastructure to the CSD to advise of the history of all the statuses, modifications, replacement and cancellation of a specific transaction during its whole life cycle when the instructing party is a direct participant to the Settlement Infrastructure.
sese.020.001.07 SecuritiesTransactionCancellationRequestV07	An account owner sends a SecuritiesTransactionCancellationRequest to an account servicer to request the cancellation of a securities transaction. The account owner/servicer relationship may be: <ul style="list-style-type: none"> - a global custodian which has an account with a local custodian, or - an investment management institution which manage a fund account opened at a custodian, or - a broker which has an account with a custodian, or - a central securities depository participant which has an account with a central securities depository, or - a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or - a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.
sese.021.001.06 SecuritiesTransactionStatusQueryV06	An account owner sends a SecuritiesTransactionStatusQuery to an account servicer to request a status on a securities transaction. The account owner/servicer relationship may be: <ul style="list-style-type: none"> - a global custodian which has an account with a local custodian, or - an investment management institution which manage a fund account opened at a custodian, or - a broker which has an account with a custodian, or - a central securities depository participant which has an account with a central securities depository, or

MessageDefinition	Definition
	<ul style="list-style-type: none"> - a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or - a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.
<p>sese.022.001.06 SecuritiesStatusOrStatementQueryStatusAdviceV06</p>	<p>An account servicer sends a SecuritiesStatusOrStatementQueryStatusAdvice to an account owner to advise the status of a status query or statement query previously sent by the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
<p>sese.023.001.11 SecuritiesSettlementTransactionInstructionV11</p>	<p>An account owner sends a SecuritiesSettlementTransactionInstruction to an account servicer to instruct the receipt or delivery of financial instruments with or without payment, physically or by book-entry.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> - a global custodian which has an account with a local custodian, or - an investment management institution which manages a fund account opened at a custodian, or - a broker which has an account with a custodian, or - a central securities depository participant which has an account with a central securities depository, or - a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or - a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of transactions to a central securities depository or another settlement market infrastructure.
<p>sese.024.001.12 SecuritiesSettlementTransactionStatusAdviceV12</p>	<p>An account servicer sends a SecuritiesSettlementTransactionStatusAdvice to an account owner to advise the status of a securities settlement transaction instruction previously sent by the account owner or the status of a settlement transaction existing in the books of the servicer for the account of the owner. The status may be a processing, pending processing, internal matching, matching and/or settlement status.</p>

MessageDefinition	Definition
	<p>The status advice may be sent as a response to the request of the account owner or not.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
<p>sese.025.001.11 SecuritiesSettlementTransactionConfirmationV11</p>	<p>An account servicer sends a SecuritiesSettlementTransactionConfirmation to an account owner to confirm the partial or full delivery or receipt of financial instruments, free or against of payment, physically or by book-entry.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
<p>sese.026.001.10 SecuritiesSettlementTransactionReversalAdviceV10</p>	<p>An account servicer sends a SecuritiesSettlementTransactionReversalAdvice to an account owner to reverse the confirmation of a partial or full delivery or receipt of financial instruments, free or against of payment, physically or by book-entry.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
<p>sese.027.001.07 SecuritiesTransactionCancellationRequestStatusAdviceV07</p>	<p>An account servicer sends an SecuritiesTransactionCancellationRequestStatusAdvice to an account owner to advise the status of a securities transaction cancellation request previously sent by the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants

MessageDefinition	Definition
	<ul style="list-style-type: none"> - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
<p>sese.028.001.10 SecuritiesSettlementTransactionAllegementNotificationV10</p>	<p>An account servicer sends a SecuritiesSettlementTransactionAllegementNotification to an account owner to advise the account owner that a counterparty has alleged an instruction against the account owner's account at the account servicer and that the account servicer could not find the corresponding instruction of the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
<p>sese.029.001.06 SecuritiesSettlementAllegementRemovalAdviceV06</p>	<p>An account servicer sends a SecuritiesSettlementAllegementRemovalAdvice to an account owner to acknowledge that a previously sent allegation is no longer outstanding, because the alleged party sent its instruction.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
<p>sese.030.001.09 SecuritiesSettlementConditionsModificationRequestV09</p>	<p>An account owner sends a SecuritiesSettlementConditionsModificationRequest to an account servicer to request the modification of a processing indicator or another non-matching information.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository participant which has an account with a central securities depository. <p>It could also be, if agreed in a service level agreement:</p> <ul style="list-style-type: none"> - a global custodian which has an account with its local agent (sub-custodian), or

MessageDefinition	Definition
	<ul style="list-style-type: none"> - an investment management institution which manage a fund account opened at a custodian, or - a broker which has an account with a custodian, or - a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure.
<p>sese.031.001.09 SecuritiesSettlementConditionModificationStatusAdviceV09</p>	<p>An account servicer sends a SecuritiesSettlementConditionsModificationStatusAdvice to an account owner to advise the status of a modification request previously instructed by the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
<p>sese.032.001.11 SecuritiesSettlementTransactionGenerationNotificationV11</p>	<p>An account servicer sends a SecuritiesSettlementTransactionGenerationNotification to an account owner to advise the account owner of a securities settlement transaction that has been generated/created by the account servicer for the account owner. The reason for creation can range from the automatic transformation of pending settlement instructions following a corporate event to the recovery of an account owner transactions' database initiated by its account servicer.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer
<p>sese.033.001.11 SecuritiesFinancingInstructionV11</p>	<p>An account owner sends a SecuritiesFinancingInstruction to a securities financing transaction account servicer to notify the securities financing transaction account servicer of the details of a repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing transaction to allow the account servicer to manage the settlement and follow-up of the opening and closing leg of the transaction.</p> <p>The account owner/servicer relationship may be:</p>

MessageDefinition	Definition
	<ul style="list-style-type: none"> - a global custodian which has an account with a local custodian, or - an investment management institution which manage a fund account opened at a custodian, or - a broker which has an account with a custodian, or - a central securities depository participant which has an account with a central securities depository, or - a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or - a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of securities financing transactions to a central securities depository or another settlement market infrastructure.
<p>sese.034.001.09 SecuritiesFinancingStatusAdviceV09</p>	<p>An securities financing transaction account servicer sends a SecuritiesFinancingStatusAdvice to an account owner to advise the status of a securities financing transaction previously instructed by the account owner.</p> <p>The status advice may be sent as a response to the request of the account owner or not.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure managing securities financing transactions on behalf of their participants - an agent (sub-custodian) managing securities financing transactions on behalf of their global custodian customer, or - a custodian managing securities financing transactions on behalf of an investment management institution or a broker/dealer.
<p>sese.035.001.11 SecuritiesFinancingConfirmationV11</p>	<p>A securities financing transaction account servicer sends a SecuritiesFinancingConfirmation to an account owner to confirm or advise of the partial or full settlement of the opening or closing leg of a securities financing transaction.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure managing securities financing transactions on behalf of their participants - an agent (sub-custodian) managing securities financing transactions on behalf of their global custodian customer, or - a custodian managing securities financing transactions on behalf of an investment management institution or a broker/dealer.

MessageDefinition	Definition
<p>sese.036.001.08 SecuritiesFinancingModificationInstructionV08</p>	<p>An account owner sends a SecuritiesFinancingModificationInstruction to a securities financing transaction account servicer to notify the securities financing transaction account servicer of an update in the details of a repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing transaction that does not impact the original transaction securities quantity.</p> <p>Such a change may be:</p> <ul style="list-style-type: none"> - the providing of closing details not available at the time of the sending of the Securities Financing Instruction, for example, termination date for an open repo, - the providing of a new rate, for example, a repo rate, - the rollover of a position extending the closing or maturity date. <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> - a global custodian which has an account with a local custodian, or - an investment management institution which manage a fund account opened at a custodian, or - a broker which has an account with a custodian, or - a central securities depository participant which has an account with a central securities depository, or - a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or - a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of securities financing transactions to a central securities depository or another settlement market infrastructure.
<p>sese.037.001.07 PortfolioTransferNotificationV07</p>	<p>The PortfolioTransferNotification is sent by an account servicer to another account servicer to exchange transfer settlement details information during a retail or institutional client portfolio transfer.</p> <p>The account servicer will typically be local agent or global custodian acting on behalf of an investment management institution, a broker/dealer or a retail client.</p>
<p>sese.038.001.09 SecuritiesSettlementTransactionModificationRequestV09</p>	<p>The SecuritiesSettlementTransactionModificationRequest is sent by an account owner to an account servicer.</p> <p>The account owner will generally be:</p>

MessageDefinition	Definition
	<p>- a central securities depository participant which has an account with a central securities depository or a market infrastructure</p> <p>- an investment manager which has an account with a custodian acting as accounting and/or settlement agent.</p> <p>It is used to request the modification of non core business data (matching or non-matching) information in a pending or settled instruction. It can also be used for the enrichment of an incomplete transaction.</p>
<p>sese.039.001.06 SecuritiesSettlementTransactionModificationRequestStatusAdviceV06</p>	<p>An account servicer sends a SecuritiesSettlementTransactionModificationRequestStatusAdvice to an account owner to advise the status of a SecuritiesSettlementModificationRequest message previously sent by the account owner.</p> <p>The account servicer may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure managing securities settlement transactions on behalf of their participants - an custodian acting as an accounting and/or settlement agent.
<p>sese.040.001.04 SecuritiesSettlementTransactionCounterpartyResponseV04</p>	<p>An account owner sends a SecuritiesSettlementTransactionCounterpartyResponse to advise the account servicer that:</p> <ul style="list-style-type: none"> - the allegation received is either rejected (that is counterparty's transaction is unknown) or accepted (i.e. either the allegation was passed to the client or the transaction is know with or without mismatches) - the modification or cancellation request sent by the counterparty for a matched transaction is affirmed or not. The account servicer will therefore proceed or not with the counterparty's request to modify or cancel the transaction. <p>The account servicer may be a central securities depository or another settlement market infrastructure acting on behalf of their participants</p> <p>The account owner may be:</p> <ul style="list-style-type: none"> - a central securities depository participant which has an account with a central securities depository or a market infrastructure - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.

2 MX head.001.001.02 BusinessApplicationHeaderV02

2.1 MessageDefinition Functionality

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

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

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

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

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

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

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

Outline

The BusinessApplicationHeaderV02 MessageDefinition is composed of 14 MessageBuildingBlocks:

A. CharSet

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

B. From

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

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

C. To

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

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

D. BusinessMessageIdentifier

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

E. MessageDefinitionIdentifier

Contains the MessageIdentifier that defines the BusinessMessage.

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

example camt.001.001.03.

F. BusinessService

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

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

Example: E&I.

G. MarketPractice

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

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

H. CreationDate

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

I. BusinessProcessingDate

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

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

J. CopyDuplicate

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

K. PossibleDuplicate

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

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

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

This will guarantee business idempotent behaviour.

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

L. Priority

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

M. Signature

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

N. Related

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

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

2.2 Structure

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

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

2.3 Constraints

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

C1 AnyBIC

(Rule)

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

Error handling:

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

C2 BICFI

(Rule)

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

Error handling:

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

C3 Country

(Rule)

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

Error handling:

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

C4 OnlySignatureElement

(Rule)

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

C5 RelatedPresentWhenCopyDupl

(Rule)

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

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

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

Error handling:

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

This constraint is defined at the MessageDefinition level.

C6 ValidationByTable

(Rule)

(Algorithm)

C7 ValidationByTable

(Rule)

(Algorithm)

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 CharacterSet <CharSet>

Presence: [0..1]

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

Impacted by: C6 ValidationByTable

Datatype: [UnicodeChartsCode](#) on page 2304

Constraints

- **ValidationByTable**
(Rule)

2.4.2 From <Fr>

Presence: [1..1]

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

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

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

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

2.4.2.1 OrganisationIdentification <OrgId>

Presence: [1..1]

Definition: Identification of a person or an organisation.

OrganisationIdentification <OrgId> contains the following elements (see [PartyIdentification135](#) on page 1779 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1779
	PostalAddress <PstlAdr>	[0..1]	±		1779
	Identification <Id>	[0..1]	±		1780
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	1780
	ContactDetails <CtctDtls>	[0..1]	±		1781

2.4.2.2 FinancialInstitutionIdentification <FIId>

Presence: [1..1]

Definition: Identification of a financial institution.

FinancialInstitutionIdentification <FIId> contains the following elements (see [BranchAndFinancialInstitutionIdentification6](#) on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1503
	BranchIdentification <BrnchId>	[0..1]	±		1504

2.4.3 To <To>

Presence: [1..1]

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

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

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

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

2.4.3.1 OrganisationIdentification <OrgId>

Presence: [1..1]

Definition: Identification of a person or an organisation.

OrganisationIdentification <OrgId> contains the following elements (see [PartyIdentification135](#) on page 1779 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1779
	PostalAddress <PstlAdr>	[0..1]	±		1779
	Identification <Id>	[0..1]	±		1780
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	1780
	ContactDetails <CtctDtls>	[0..1]	±		1781

2.4.3.2 FinancialInstitutionIdentification <FIId>

Presence: [1..1]

Definition: Identification of a financial institution.

FinancialInstitutionIdentification <FIId> contains the following elements (see [BranchAndFinancialInstitutionIdentification6](#) on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1503
	BranchIdentification <BrnchId>	[0..1]	±		1504

2.4.4 BusinessMessageIdentifier <BizMsgIdr>

Presence: [1..1]

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

Datatype: [Max35Text](#) on page 2320

2.4.5 MessageDefinitionIdentifier <MsgDefldr>

Presence: [1..1]

Definition: Contains the MessageIdentifier that defines the BusinessMessage.

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

example camt.001.001.03.

Datatype: [Max35Text](#) on page 2320

2.4.6 BusinessService <BizSvc>

Presence: [0..1]

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

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

Example: E&I.

Datatype: [Max35Text](#) on page 2320

2.4.7 MarketPractice <MktPrctc>

Presence: [0..1]

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

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

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

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

2.4.7.1 Registry <Regy>

Presence: [1..1]

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

For example, "MyStandards".

Datatype: [Max350Text on page 2319](#)

2.4.7.2 Identification <Id>

Presence: [1..1]

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

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

Datatype: [Max2048Text on page 2319](#)

2.4.8 CreationDate <CreDt>

Presence: [1..1]

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

Datatype: [ISODateTime on page 2313](#)

2.4.9 BusinessProcessingDate <BizPrcgDt>

Presence: [0..1]

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

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

Datatype: [ISODateTime on page 2313](#)

2.4.10 CopyDuplicate <CpyDplct>

Presence: [0..1]

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

Datatype: [CopyDuplicate1Code on page 2176](#)

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

2.4.11 PossibleDuplicate <PssbIDpIct>

Presence: [0..1]

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

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

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

This will guarantee business idempotent behaviour.

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

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

2.4.12 Priority <Prty>

Presence: [0..1]

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

Impacted by: [C7 ValidationByTable](#)

Datatype: [BusinessMessagePriorityCode](#) on page 2173

Constraints

- **ValidationByTable**
(Rule)

2.4.13 Signature <Sgntr>

Presence: [0..1]

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

Type: (External Schema)

The W3C XML Schema that specifies following standard signature:

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

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

2.4.14 Related <Rltd>

Presence: [0..*]

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

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

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

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

2.4.14.1 CharacterSet <CharSet>

Presence: [0..1]

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

Impacted by: [C6 ValidationByTable](#)

Datatype: [UnicodeChartsCode](#) on page 2304

Constraints

- **ValidationByTable**

(Rule)

2.4.14.2 From <Fr>

Presence: [1..1]

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

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

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

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

2.4.14.2.1 OrganisationIdentification <OrgId>

Presence: [1..1]

Definition: Identification of a person or an organisation.

OrganisationIdentification <OrgId> contains the following elements (see [PartyIdentification135](#) on page 1779 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1779
	PostalAddress <PstAdr>	[0..1]	±		1779
	Identification <Id>	[0..1]	±		1780
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	1780
	ContactDetails <CtctDtls>	[0..1]	±		1781

2.4.14.2.2 FinancialInstitutionIdentification <FIId>

Presence: [1..1]

Definition: Identification of a financial institution.

FinancialInstitutionIdentification <FIld> contains the following elements (see [BranchAndFinancialInstitutionIdentification6](#) on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1503
	BranchIdentification <BrnchId>	[0..1]	±		1504

2.4.14.3 To <To>

Presence: [1..1]

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

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

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

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

2.4.14.3.1 OrganisationIdentification <OrgId>

Presence: [1..1]

Definition: Identification of a person or an organisation.

OrganisationIdentification <OrgId> contains the following elements (see [PartyIdentification135](#) on page 1779 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1779
	PostalAddress <PstlAdr>	[0..1]	±		1779
	Identification <Id>	[0..1]	±		1780
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	1780
	ContactDetails <CtctDtls>	[0..1]	±		1781

2.4.14.3.2 FinancialInstitutionIdentification <FIld>

Presence: [1..1]

Definition: Identification of a financial institution.

FinancialInstitutionIdentification <FIId> contains the following elements (see [BranchAndFinancialInstitutionIdentification6](#) on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1503
	BranchIdentification <BrnchId>	[0..1]	±		1504

2.4.14.4 BusinessMessageIdentifier <BizMsgIdr>

Presence: [1..1]

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

Datatype: [Max35Text](#) on page 2320

2.4.14.5 MessageDefinitionIdentifier <MsgDefIdr>

Presence: [1..1]

Definition: Contains the MessageIdentifier that defines the BusinessMessage.

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

example camt.001.001.03.

Datatype: [Max35Text](#) on page 2320

2.4.14.6 BusinessService <BizSvc>

Presence: [0..1]

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

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

Example: E&I.

Datatype: [Max35Text](#) on page 2320

2.4.14.7 CreationDate <CreDt>

Presence: [1..1]

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

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

Datatype: [ISODatetime](#) on page 2313

2.4.14.8 CopyDuplicate <CpyDplct>

Presence: [0..1]

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

Datatype: [CopyDuplicate1Code on page 2176](#)

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

2.4.14.9 PossibleDuplicate <PssbIDplct>

Presence: [0..1]

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

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

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

This will guarantee business idempotent behaviour.

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

Datatype: One of the following values must be used (see [YesNoIndicator on page 2316](#)):

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

2.4.14.10 Priority <Prty>

Presence: [0..1]

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

Impacted by: [C7 ValidationByTable](#)

Datatype: [BusinessMessagePriorityCode on page 2173](#)

Constraints

- **ValidationByTable**
(Rule)

2.4.14.11 Signature <Sgntr>

Presence: [0..1]

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

Type: (External Schema)

The W3C XML Schema that specifies following standard signature:

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

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

3 **MX semt.002.001.11** **SecuritiesBalanceCustodyReportV11**

3.1 **MessageDefinition Functionality**

Scope

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

The account servicer/owner relationship may be:

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

Usage

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

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

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

The message may also be used to:

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

Outline

The SecuritiesBalanceCustodyReportV11 MessageDefinition is composed of 10 MessageBuildingBlocks:

A. Pagination

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

B. StatementGeneralDetails

Provides general information on the report.

C. AccountOwner

Party that legally owns the account.

D. AccountServicer

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

E. SafekeepingAccount

Account to or from which a securities entry is made.

F. BlockChainAddressOrWallet

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

G. IntermediaryInformation

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

H. BalanceForAccount

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

I. SubAccountDetails

Sub-account of the safekeeping or investment account.

J. AccountBaseCurrencyTotalAmounts

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

3.2 Structure

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

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

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

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C18	97
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		98
	ExposureType <XpsrTp>	[0..1]	±		98
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C38	99
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C19, C39	99
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		100
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		100
	SupplementaryData <SplmtryData>	[0..*]	±	C41	100
	AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>	[0..1]		C42	101
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		101
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>	[1..1]	±		102
	TotalBookValueOfStatement <TtlBookValOfStmnt>	[0..1]	±		102
	TotalEligibleCollateralValue <TtlElgblCollVal>	[0..1]	±		102

3.3 Constraints

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

C1 ActiveCurrency

(Rule)

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

Error handling:

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

C2 ActiveOrHistoricCurrency

(Rule)

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

Error handling:

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

C3 ActivityAndBalanceForSubAccount1Rule

(Rule)

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

Error handling:

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

C4 ActivityAndBalanceForSubAccount2Rule

(Rule)

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

Error handling:

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

C5 AdditionalDetailsRule

(Rule)

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

C6 AggregateBalanceGuideline

(Guideline)

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

C7 AggregateBalanceGuideline

(Guideline)

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

C8 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the

ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

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

C9 AvailableWithNoStatusRule

(Rule)

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

Error handling:

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

C10 BalanceAtSafekeepingPlaceRule

(Rule)

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

C11 BalanceForAccountOrSubAccountDetailsRule

(Rule)

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

On Condition

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

Error handling:

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

This constraint is defined at the MessageDefinition level.

C12 BalanceForAccountReportingRule

(Rule)

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

On Condition

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

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

Error handling:

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

This constraint is defined at the MessageDefinition level.

C13 Country

(Rule)

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

Error handling:

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

C14 CurrencyAmount

(Rule)

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

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

Error handling:

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

C15 DescriptionPresenceRule

(Rule)

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

Error handling:

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

C16 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C17 DigitalTokenUnitUsageRule

(Rule)

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

C18 EligibleCollateralValueRule

(Rule)

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

C19 EligibleForCollateralPurposesRule

(Rule)

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

Error handling:

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

C20 FinancialInstrumentAttributesRule

(Rule)

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

C21 HoldingAdditionalDetailsRule

(Rule)

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

C22 HoldingAdditionalDetailsRule

(Rule)

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

C23 ISINGuideline

(Rule)

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

C24 ISINPresenceRule

(Rule)

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

Error handling:

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

C25 OtherIdentificationPresenceRule

(Rule)

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

Error handling:

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

C26 PlaceOfListingRule

(Rule)

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

C27 PledgeTypeAndIdentificationOrLEIRule

(Rule)

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

Error handling:

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

C28 ReportNumberRule

(Rule)

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

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

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

C29 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

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

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

Error handling:

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

This constraint is defined at the MessageDefinition level.

C30 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

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

Error handling:

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

C31 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

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

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

Error handling:

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

This constraint is defined at the MessageDefinition level.

C32 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

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

Error handling:

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

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

C33 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

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

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

Error handling:

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

This constraint is defined at the MessageDefinition level.

C34 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

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

Error handling:

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

C35 SafekeepingPlaceFormatOrLEIRule

(Rule)

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

Error handling:

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

C36 SecuritiesMarketPracticeGroupGuideline

(Guideline)

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

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

This constraint is defined at the MessageDefinition level.

C37 SubAccountDetailsBalanceForAccountPresenceRule

(Rule)

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

On Condition

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

Error handling:

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

This constraint is defined at the MessageDefinition level.

C38 SubBalanceAdditionalDetailsRule

(Rule)

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

C39 SubBalanceAdditionalDetailsRule

(Rule)

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

C40 SubSafekeepingReportingRule

(Rule)

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

C41 SupplementaryDataRule

(Rule)

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

C42 TotalEligibleCollateralValueRule

(Rule)

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

C43 ValueRule

(Rule)

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

3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.4.1 Pagination <Pgntn>

Presence: [1..1]

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

Pagination <Pgntn> contains the following elements (see [Pagination1](#) on page 1683 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1683
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1683

3.4.2 StatementGeneralDetails <StmntGnlDtls>

Presence: [1..1]

Definition: Provides general information on the report.

Impacted by: [C28 ReportNumberRule](#)

StatementGeneralDetails <StmntGnlDtls> contains the following elements (see [Statement73](#) on page 1613 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1614
	QueryReference <QryRef>	[0..1]	Text		1614
	StatementIdentification <StmntId>	[0..1]	Text		1615
	StatementDateTime <StmntDtTm>	[1..1]	±		1615
	Frequency <Frqcy>	[1..1]	±		1615
	UpdateType <UpdTp>	[1..1]	±		1615
	StatementBasis <StmntBsis>	[1..1]	±		1615
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1616
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		1616
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		1616

Constraints

- **ReportNumberRule**

(Rule)

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

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

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

3.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

3.4.4 AccountServicer <AcctSvcr>

Presence: [0..1]

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

AccountServicer <AcctSvcr> contains the following elements (see [PartyIdentification136](#) on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1779

3.4.5 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount26](#) on page 1401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1401
	Type <Tp>	[0..1]	±		1401
	Name <Nm>	[0..1]	Text		1402
	Designation <Dsgnt>	[0..1]	Text		1402

3.4.6 BlockChainAddressOrWallet <BlckChainAdrOrWilt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWilt> contains the following elements (see [BlockChainAddressWallet1](#) on page 1642 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1642
	Type <Tp>	[0..1]	±		1642
	Name <Nm>	[0..1]	Text		1643
	Designation <Dsgnt>	[0..1]	Text		1643

3.4.7 IntermediaryInformation <IntrmyInf>

Presence: [0..10]

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

IntermediaryInformation <IntrmyInf> contains the following elements (see [Intermediary44](#) on page 1750 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1750
	Role <Role>	[0..1]	±		1751
	Account <Acct>	[0..1]	±		1751

3.4.8 BalanceForAccount <BalForAcct>

Presence: [0..*]

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

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

BalanceForAccount <BalForAcct> contains the following **AggregateBalanceInformation42** elements

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

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

Constraints

- **AggregateBalanceGuideline**

(Guideline)

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

- **BalanceAtSafekeepingPlaceRule**

(Rule)

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

- **FinancialInstrumentAttributesRule**

(Rule)

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

- **HoldingAdditionalDetailsRule**

(Rule)

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

3.4.8.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

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

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

3.4.8.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

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

Impacted by: C5 AdditionalDetailsRule, C26 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes111](#) on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1521
	DayCountBasis <DayCntBsis>	[0..1]	±		1521
	RegistrationForm <RegnForm>	[0..1]	±		1522
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1522
	PaymentStatus <PmtSts>	[0..1]	±		1522
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1522
	ClassificationType <ClssfctnTp>	[0..1]	±		1523
	OptionStyle <OptnStyle>	[0..1]	±		1523
	OptionType <OptnTp>	[0..1]	±		1523
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1523
	CouponDate <CpnDt>	[0..1]	Date		1524
	ExpiryDate <XpryDt>	[0..1]	Date		1524
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1524
	MaturityDate <MtrtyDt>	[0..1]	Date		1524
	IssueDate <IssDt>	[0..1]	Date		1524
	NextCallableDate <NxtClblDt>	[0..1]	Date		1525
	PutableDate <PutblDt>	[0..1]	Date		1525
	DatedDate <DtdDt>	[0..1]	Date		1525
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1525
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1525
	CurrentFactor <CurFctr>	[0..1]	Rate		1525
	NextFactor <NxtFctr>	[0..1]	Rate		1525
	InterestRate <IntrstRate>	[0..1]	Rate		1525
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1526
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1526
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1526
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1526
	PoolNumber <PoolNb>	[0..1]	±		1526
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1527
	CallableIndicator <ClblInd>	[0..1]	Indicator		1527

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1527
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1527
	ExercisePrice <ExrcPric>	[0..1]	±		1527
	SubscriptionPrice <SbcptPric>	[0..1]	±		1528
	ConversionPrice <ConvsPric>	[0..1]	±		1528
	StrikePrice <StrkPric>	[0..1]	±		1528
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1528
	ContractSize <CtrctSz>	[0..1]	±	C28	1529
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1529
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1531

Constraints

- **AdditionalDetailsRule**

(Rule)

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

- **PlaceOfListingRule**

(Rule)

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

3.4.8.3 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising an investment funds financial instrument.

InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts> contains the following elements (see [FinancialInstrument21](#) on page 1535 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1535
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		1536
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1536
	ProductGroup <PdctGrp>	[0..1]	Text		1536
	UmbrellaName <UmbrllNm>	[0..1]	Text		1536
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1536
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1537
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C2	1537
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1538
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C3	1538
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C3	1538

3.4.8.4 ValuationHaircutDetails <ValtnHrcutDtls>

Presence: [0..1]

Definition: Elements used to calculate the valuation haircut.

ValuationHaircutDetails <ValtnHrcutDtls> contains the following elements (see [BasicCollateralValuation1Details](#) on page 1505 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationHaircut <ValtnHrcut>	[1..1]	Rate		1505
	HaircutSource <HrcutSrc>	[0..1]	±		1506

3.4.8.5 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see [Balance17](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1476
	Quantity <Qty>	[1..1]	±		1476

3.4.8.6 AvailableBalance <AvlBlBal>

Presence: [0..1]

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

AvailableBalance <AvlBlBal> contains the following elements (see [Balance18](#) on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1475
	Quantity <Qty>	[1..1]	±		1475

3.4.8.7 NotAvailableBalance <NotAvlBlBal>

Presence: [0..1]

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

NotAvailableBalance <NotAvlBlBal> contains one of the following elements (see [BalanceQuantity14Choice](#) on page 1837 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1838
Or}	Proprietary <Prtry>	[1..1]	±		1838

3.4.8.8 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: C35 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

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

Error handling:

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

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

3.4.8.9 CorporateActionOptionType <CorpActnOptnTp>

Presence: [0..1]

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

Datatype: [CorporateActionOption5Code on page 2183](#)

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

3.4.8.10 PriceDetails <PricDtls>

Presence: [0..*]

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

Impacted by: [C43 ValueRule](#)

PriceDetails <PricDtls> contains the following elements (see [PricInformation20 on page 1802](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1802
	Value <Val>	[1..1]	±		1802
	ValueType <ValTp>	[1..1]	±		1803
	SourceOfPrice <SrcOfPric>	[0..1]	±		1803
	QuotationDate <QtnDt>	[0..1]	±		1803

Constraints

- **ValueRule**

(Rule)

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

3.4.8.11 ForeignExchangeDetails <FXDtls>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtIs> contains the following elements (see [ForeignExchangeTerms34](#) on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1540
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1541
	ExchangeRate <XchgRate>	[1..1]	Rate		1541
	QuotationDate <QtnDt>	[0..1]	DateTime		1541
	QuotingInstitution <QtgInstn>	[0..1]	±		1542

3.4.8.12 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: [Number on page 2317](#)

3.4.8.13 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [0..1]

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

Impacted by: [C18 EligibleCollateralValueRule](#)

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see [BalanceAmounts3](#) on page 1461 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1461
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1461
	BookValue <BookVal>	[0..1]	±		1462
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1462
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1462

Constraints

- **EligibleCollateralValueRule**

(Rule)

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

3.4.8.14 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

Impacted by: [C18 EligibleCollateralValueRule](#)

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see [BalanceAmounts3](#) on page 1461 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1461
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1461
	BookValue <BookVal>	[0..1]	±		1462
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1462
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1462

Constraints

- **EligibleCollateralValueRule**

(Rule)

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

3.4.8.15 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown57](#) on page 1826 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1826
	LotQuantity <LotQty>	[0..1]	±		1827
	LotDateTime <LotDtTm>	[0..1]	±		1827
	LotPrice <LotPric>	[0..1]	±		1827
	TypeOfPrice <TpOfPric>	[0..1]	±		1827

3.4.8.16 BalanceBreakdown <BalBrkdwn>

Presence: [0..*]

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

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

BalanceBreakdown <BalBrkwn> contains the following elements (see [SubBalanceInformation20](#) on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1471
	Quantity <Qty>	[1..1]	±		1471
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1471
	QuantityBreakdown <QtyBrkwn>	[0..*]	±		1471
	AdditionalBalanceBreakdownDetails <AddtlBalBrkwnDtls>	[0..*]	±	C19, C39	1472

Constraints

- **AvailableWithNoStatusRule**

(Rule)

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

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'
 Following Must be True
 /Quantity/Quantity/QuantityAndAvailability Must be absent

Error handling:

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

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

3.4.8.17 AdditionalBalanceBreakdown <AddtlBalBrkwn>

Presence: [0..*]

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

Impacted by: C19 EligibleForCollateralPurposesRule , C39 SubBalanceAdditionalDetailsRule

AdditionalBalanceBreakdown <AddtlBalBrkdwn> contains the following elements (see [AdditionalBalanceInformation20](#) on page 1465 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1466
	Quantity <Qty>	[1..1]	±		1466
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1467
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1467

Constraints

- **EligibleForCollateralPurposesRule**

(Rule)

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

On Condition

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

Following Must be True

`/Quantity/Quantity/QuantityAndAvailability` Must be absent

Error handling:

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

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

3.4.8.18 BalanceAtSafekeepingPlace <BalAtSfkpgPlc>

Presence: [0..*]

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

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

BalanceAtSafekeepingPlace <BalAtSfkpgPlc> contains the following
AggregateBalancePerSafekeepingPlace39 elements

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

Constraints

- **AggregateBalanceGuideline**

(Guideline)

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

- **HoldingAdditionalDetailsRule**

(Rule)

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

3.4.8.18.1 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

Impacted by: C35 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

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

3.4.8.18.2 PlaceOfListing <PlcOfListg>

Presence: [0..1]

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

PlaceOfListing <PlcOfListg> contains one of the following elements (see [MarketIdentification3Choice](#) on page 1591 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1591
Or}	Description <Desc>	[1..1]	Text		1592

3.4.8.18.3 Pledgee <Pldgee>

Presence: [0..1]

Definition: Entity to which the financial instruments are pledged.

Impacted by: C27 PledgeeTypeAndIdentificationOrLEIRule

Pledgee <Pldgee> contains the following elements (see [Pledgee3](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1772
{Or	TypeAndIdentification <TpAndId>	[1..1]			1772
	Identification <Id>	[1..1]	IdentifierSet	C1	1772
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1773
Or	Identification <Id>	[1..1]			1773
	Identification <Id>	[0..1]	Text		1773
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1774
Or}	Proprietary <Prtry>	[1..1]	±		1774
	LEI <LEI>	[0..1]	IdentifierSet		1774

Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

(Rule)

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

Error handling:

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

3.4.8.18.4 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see [Balance17](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1476
	Quantity <Qty>	[1..1]	±		1476

3.4.8.18.5 AvailableBalance <AvlBIBal>

Presence: [0..1]

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

AvailableBalance <AvlBIBal> contains the following elements (see [Balance18](#) on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1475
	Quantity <Qty>	[1..1]	±		1475

3.4.8.18.6 NotAvailableBalance <NotAvlBIBal>

Presence: [0..1]

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

NotAvailableBalance <NotAvlBIBal> contains one of the following elements (see [BalanceQuantity14Choice](#) on page 1837 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1838
Or}	Proprietary <Prtry>	[1..1]	±		1838

3.4.8.18.7 PriceDetails <PricDtls>

Presence: [0..*]

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

Impacted by: [C43 ValueRule](#)

PriceDetails <PricDtls> contains the following elements (see [PricInformation20](#) on page 1802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1802
	Value <Val>	[1..1]	±		1802
	ValueType <ValTp>	[1..1]	±		1803
	SourceOfPrice <SrcOfPric>	[0..1]	±		1803
	QuotationDate <QtnDt>	[0..1]	±		1803

Constraints

- **ValueRule**

(Rule)

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

3.4.8.18.8 ForeignExchangeDetails <FXDtls>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtIs> contains the following elements (see [ForeignExchangeTerms34](#) on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1540
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1541
	ExchangeRate <XchgRate>	[1..1]	Rate		1541
	QuotationDate <QtnDt>	[0..1]	DateTime		1541
	QuotingInstitution <QtgInstn>	[0..1]	±		1542

3.4.8.18.9 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: [Number on page 2317](#)

3.4.8.18.10 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [0..1]

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

Impacted by: [C18 EligibleCollateralValueRule](#)

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see [BalanceAmounts3](#) on page 1461 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1461
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1461
	BookValue <BookVal>	[0..1]	±		1462
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1462
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1462

Constraints

- **EligibleCollateralValueRule**

(Rule)

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

3.4.8.18.11 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

Impacted by: [C18 EligibleCollateralValueRule](#)

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see [BalanceAmounts3](#) on page 1461 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1461
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1461
	BookValue <BookVal>	[0..1]	±		1462
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1462
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1462

Constraints

- **EligibleCollateralValueRule**

(Rule)

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

3.4.8.18.12 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown57](#) on page 1826 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1826
	LotQuantity <LotQty>	[0..1]	±		1827
	LotDateTime <LotDtTm>	[0..1]	±		1827
	LotPrice <LotPric>	[0..1]	±		1827
	TypeOfPrice <TpOfPric>	[0..1]	±		1827

3.4.8.18.13 ExposureType <XpsrTp>

Presence: [0..1]

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

ExposureType <XpsrTp> contains one of the following elements (see [ExposureType22Choice](#) on page 1624 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1624
Or}	Proprietary <Prtry>	[1..1]	±		1626

3.4.8.18.14 BalanceBreakdown <BalBrkdn>

Presence: [0..*]

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

Impacted by: C9 AvailableWithNoStatusRule , C38 SubBalanceAdditionalDetailsRule

BalanceBreakdown <BalBrkdn> contains the following elements (see SubBalanceInformation20 on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1471
	Quantity <Qty>	[1..1]	±		1471
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1471
	QuantityBreakdown <QtyBrkdn>	[0..*]	±		1471
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdnDtls>	[0..*]	±	C19, C39	1472

Constraints

- **AvailableWithNoStatusRule**

(Rule)

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

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

Error handling:

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

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

3.4.8.18.15 AdditionalBalanceBreakdown <AddtlBalBrkdn>

Presence: [0..*]

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

Impacted by: C19 EligibleForCollateralPurposesRule , C39 SubBalanceAdditionalDetailsRule

AdditionalBalanceBreakdown <AddtlBalBrkdown> contains the following elements (see [AdditionalBalanceInformation20](#) on page 1465 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1466
	Quantity <Qty>	[1..1]	±		1466
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1467
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1467

Constraints

- **EligibleForCollateralPurposesRule**

(Rule)

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

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

Error handling:

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

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

3.4.8.18.16 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: [Max350Text](#) on page 2319

3.4.8.19 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: [Max350Text](#) on page 2319

3.4.8.20 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C41 SupplementaryDataRule

SupplementaryData <SplmtryData> contains the following elements (see SupplementaryData1 on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

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

3.4.9 SubAccountDetails <SubAcctDtls>

Presence: [0..*]

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

Impacted by: C3 ActivityAndBalanceForSubAccount1Rule, C4 ActivityAndBalanceForSubAccount2Rule, C30 SafekeepingAccountOrBlockChainAddress1Rule, C32 SafekeepingAccountOrBlockChainAddress2Rule, C34 SafekeepingAccountOrBlockChainAddress3Rule, C40 SubSafekeepingReportingRule

SubAccountDetails <SubAcctDtls> contains the following **SubAccountIdentification67** elements

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

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

Constraints

- **ActivityAndBalanceForSubAccount1Rule**

(Rule)

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

On Condition

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

Following Must be True

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

Error handling:

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

- **ActivityAndBalanceForSubAccount2Rule**

(Rule)

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

On Condition

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

Following Must be True

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

Error handling:

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

• **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

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

Error handling:

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

• **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

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

Error handling:

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

• **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

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

Error handling:

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

- **SubSafekeepingReportingRule**

(Rule)

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

3.4.9.1 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

3.4.9.2 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount25](#) on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1402
	Type <Tp>	[0..1]	±		1402
	Name <Nm>	[0..1]	Text		1403

3.4.9.3 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

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

BlockchainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockchainAddressWallet2](#) on page 1641 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1642
	Name <Nm>	[0..1]	Text		1642

3.4.9.4 ActivityIndicator <ActvtyInd>

Presence: [1..1]

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

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

3.4.9.5 BalanceForSubAccount <BalForSubAcct>

Presence: [0..*]

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

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

BalanceForSubAccount <BalForSubAcct> contains the following **AggregateBalanceInformation42** elements

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

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

Constraints

- **AggregateBalanceGuideline**

(Guideline)

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

- **BalanceAtSafekeepingPlaceRule**

(Rule)

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

- **FinancialInstrumentAttributesRule**

(Rule)

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

- **HoldingAdditionalDetailsRule**

(Rule)

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

3.4.9.5.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

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

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

3.4.9.5.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

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

Impacted by: C5 AdditionalDetailsRule, C26 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes111](#) on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1521
	DayCountBasis <DayCntBsis>	[0..1]	±		1521
	RegistrationForm <RegnForm>	[0..1]	±		1522
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1522
	PaymentStatus <PmtSts>	[0..1]	±		1522
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1522
	ClassificationType <ClssfctnTp>	[0..1]	±		1523
	OptionStyle <OptnStyle>	[0..1]	±		1523
	OptionType <OptnTp>	[0..1]	±		1523
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1523
	CouponDate <CpnDt>	[0..1]	Date		1524
	ExpiryDate <XpryDt>	[0..1]	Date		1524
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1524
	MaturityDate <MtrtyDt>	[0..1]	Date		1524
	IssueDate <IssDt>	[0..1]	Date		1524
	NextCallableDate <NxtClblDt>	[0..1]	Date		1525
	PutableDate <PutblDt>	[0..1]	Date		1525
	DatedDate <DtdDt>	[0..1]	Date		1525
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1525
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1525
	CurrentFactor <CurFctr>	[0..1]	Rate		1525
	NextFactor <NxtFctr>	[0..1]	Rate		1525
	InterestRate <IntrstRate>	[0..1]	Rate		1525
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1526
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1526
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1526
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1526
	PoolNumber <PoolNb>	[0..1]	±		1526
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1527
	CallableIndicator <ClblInd>	[0..1]	Indicator		1527

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1527
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1527
	ExercisePrice <ExrcPric>	[0..1]	±		1527
	SubscriptionPrice <SbcptPric>	[0..1]	±		1528
	ConversionPrice <ConvspPric>	[0..1]	±		1528
	StrikePrice <StrkPric>	[0..1]	±		1528
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1528
	ContractSize <CtrctSz>	[0..1]	±	C28	1529
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1529
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1531

Constraints

- **AdditionalDetailsRule**

(Rule)

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

- **PlaceOfListingRule**

(Rule)

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

3.4.9.5.3 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising an investment funds financial instrument.

InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts> contains the following elements (see [FinancialInstrument21](#) on page 1535 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsstP>	[0..1]	Text		1535
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		1536
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1536
	ProductGroup <PdctGrp>	[0..1]	Text		1536
	UmbrellaName <UmbrllNm>	[0..1]	Text		1536
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1536
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1537
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C2	1537
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1538
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C3	1538
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C3	1538

3.4.9.5.4 ValuationHaircutDetails <ValtnHrcutDtls>

Presence: [0..1]

Definition: Elements used to calculate the valuation haircut.

ValuationHaircutDetails <ValtnHrcutDtls> contains the following elements (see [BasicCollateralValuation1Details](#) on page 1505 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationHaircut <ValtnHrcut>	[1..1]	Rate		1505
	HaircutSource <HrcutSrc>	[0..1]	±		1506

3.4.9.5.5 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see [Balance17](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1476
	Quantity <Qty>	[1..1]	±		1476

3.4.9.5.6 AvailableBalance <AvlblBal>

Presence: [0..1]

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

AvailableBalance <AvlBIBal> contains the following elements (see [Balance18](#) on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1475
	Quantity <Qty>	[1..1]	±		1475

3.4.9.5.7 NotAvailableBalance <NotAvlBIBal>

Presence: [0..1]

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

NotAvailableBalance <NotAvlBIBal> contains one of the following elements (see [BalanceQuantity14Choice](#) on page 1837 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1838
Or}	Proprietary <Prtry>	[1..1]	±		1838

3.4.9.5.8 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: C35 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

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

Error handling:

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

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

3.4.9.5.9 CorporateActionOptionType <CorpActnOptnTp>

Presence: [0..1]

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

Datatype: [CorporateActionOption5Code on page 2183](#)

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

3.4.9.5.10 PriceDetails <PricDtls>

Presence: [0..*]

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

Impacted by: [C43 ValueRule](#)

PriceDetails <PricDtls> contains the following elements (see [PriceInformation20 on page 1802](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1802
	Value <Val>	[1..1]	±		1802
	ValueType <ValTp>	[1..1]	±		1803
	SourceOfPrice <SrcOfPric>	[0..1]	±		1803
	QuotationDate <QtnDt>	[0..1]	±		1803

Constraints

- **ValueRule**

(Rule)

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

3.4.9.5.11 ForeignExchangeDetails <FXDtls>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtIs> contains the following elements (see [ForeignExchangeTerms34](#) on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1540
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1541
	ExchangeRate <XchgRate>	[1..1]	Rate		1541
	QuotationDate <QtnDt>	[0..1]	DateTime		1541
	QuotingInstitution <QtgInstn>	[0..1]	±		1542

3.4.9.5.12 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: [Number on page 2317](#)

3.4.9.5.13 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [0..1]

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

Impacted by: [C18 EligibleCollateralValueRule](#)

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see [BalanceAmounts3](#) on page 1461 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1461
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1461
	BookValue <BookVal>	[0..1]	±		1462
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1462
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1462

Constraints

- **EligibleCollateralValueRule**

(Rule)

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

3.4.9.5.14 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

Impacted by: [C18 EligibleCollateralValueRule](#)

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see [BalanceAmounts3](#) on page 1461 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1461
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1461
	BookValue <BookVal>	[0..1]	±		1462
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1462
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1462

Constraints

- **EligibleCollateralValueRule**

(Rule)

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

3.4.9.5.15 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown57](#) on page 1826 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1826
	LotQuantity <LotQty>	[0..1]	±		1827
	LotDateTime <LotDtTm>	[0..1]	±		1827
	LotPrice <LotPric>	[0..1]	±		1827
	TypeOfPrice <TpOfPric>	[0..1]	±		1827

3.4.9.5.16 BalanceBreakdown <BalBrkdwn>

Presence: [0..*]

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

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

BalanceBreakdown <BalBrkdn> contains the following elements (see [SubBalanceInformation20](#) on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1471
	Quantity <Qty>	[1..1]	±		1471
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1471
	QuantityBreakdown <QtyBrkdn>	[0..*]	±		1471
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdnDtls>	[0..*]	±	C19, C39	1472

Constraints

- **AvailableWithNoStatusRule**

(Rule)

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

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

Error handling:

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

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

3.4.9.5.17 AdditionalBalanceBreakdown <AddtlBalBrkdn>

Presence: [0..*]

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

Impacted by: C19 EligibleForCollateralPurposesRule , C39 SubBalanceAdditionalDetailsRule

AdditionalBalanceBreakdown <AddtlBalBrkdown> contains the following elements (see [AdditionalBalanceInformation20](#) on page 1465 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1466
	Quantity <Qty>	[1..1]	±		1466
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1467
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1467

Constraints

- **EligibleForCollateralPurposesRule**

(Rule)

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

On Condition

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

Following Must be True

`/Quantity/Quantity/QuantityAndAvailability` Must be absent

Error handling:

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

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

3.4.9.5.18 BalanceAtSafekeepingPlace <BalAtSfkpgPlc>

Presence: [0..*]

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

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

BalanceAtSafekeepingPlace <BalAtSfkpgPlc> contains the following
AggregateBalancePerSafekeepingPlace39 elements

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

Constraints

- **AggregateBalanceGuideline**

(Guideline)

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

- **HoldingAdditionalDetailsRule**

(Rule)

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

3.4.9.5.18.1 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

Impacted by: C35 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

 /SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00383

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

3.4.9.5.18.2 PlaceOfListing <PlcOfListg>

Presence: [0..1]

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

PlaceOfListing <PlcOfListg> contains one of the following elements (see [MarketIdentification3Choice](#) on page 1591 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1591
Or}	Description <Desc>	[1..1]	Text		1592

3.4.9.5.18.3 Pledgee <Pldgee>

Presence: [0..1]

Definition: Entity to which the financial instruments are pledged.

Impacted by: C27 PledgeeTypeAndIdentificationOrLEIRule

Pledgee <Pldgee> contains the following elements (see [Pledgee3](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1772
{Or	TypeAndIdentification <TpAndId>	[1..1]			1772
	Identification <Id>	[1..1]	IdentifierSet	C1	1772
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1773
Or	Identification <Id>	[1..1]			1773
	Identification <Id>	[0..1]	Text		1773
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1774
Or}	Proprietary <Prtry>	[1..1]	±		1774
	LEI <LEI>	[0..1]	IdentifierSet		1774

Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

(Rule)

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

Error handling:

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

3.4.9.5.18.4 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see [Balance17](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1476
	Quantity <Qty>	[1..1]	±		1476

3.4.9.5.18.5 AvailableBalance <AvlBlBal>

Presence: [0..1]

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

AvailableBalance <AvlBlBal> contains the following elements (see [Balance18](#) on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1475
	Quantity <Qty>	[1..1]	±		1475

3.4.9.5.18.6 NotAvailableBalance <NotAvlBlBal>

Presence: [0..1]

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

NotAvailableBalance <NotAvlBlBal> contains one of the following elements (see [BalanceQuantity14Choice](#) on page 1837 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1838
Or}	Proprietary <Prtry>	[1..1]	±		1838

3.4.9.5.18.7 PriceDetails <PricDtls>

Presence: [0..*]

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

Impacted by: [C43 ValueRule](#)

PriceDetails <PricDtls> contains the following elements (see [PriceInformation20](#) on page 1802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1802
	Value <Val>	[1..1]	±		1802
	ValueType <ValTp>	[1..1]	±		1803
	SourceOfPrice <SrcOfPric>	[0..1]	±		1803
	QuotationDate <QtnDt>	[0..1]	±		1803

Constraints

- **ValueRule**

(Rule)

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

3.4.9.5.18.8 ForeignExchangeDetails <FXDtls>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtIs> contains the following elements (see [ForeignExchangeTerms34](#) on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1540
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1541
	ExchangeRate <XchgRate>	[1..1]	Rate		1541
	QuotationDate <QtnDt>	[0..1]	DateTime		1541
	QuotingInstitution <QtgInstn>	[0..1]	±		1542

3.4.9.5.18.9 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: [Number on page 2317](#)

3.4.9.5.18.10 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [0..1]

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

Impacted by: [C18 EligibleCollateralValueRule](#)

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see [BalanceAmounts3](#) on page 1461 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1461
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1461
	BookValue <BookVal>	[0..1]	±		1462
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1462
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1462

Constraints

- **EligibleCollateralValueRule**

(Rule)

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

3.4.9.5.18.11 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

Impacted by: [C18 EligibleCollateralValueRule](#)

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see [BalanceAmounts3](#) on page 1461 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1461
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1461
	BookValue <BookVal>	[0..1]	±		1462
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1462
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1462

Constraints

- **EligibleCollateralValueRule**

(Rule)

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

3.4.9.5.18.12 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown57](#) on page 1826 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1826
	LotQuantity <LotQty>	[0..1]	±		1827
	LotDateTime <LotDtTm>	[0..1]	±		1827
	LotPrice <LotPric>	[0..1]	±		1827
	TypeOfPrice <TpOfPric>	[0..1]	±		1827

3.4.9.5.18.13 ExposureType <XpsrTp>

Presence: [0..1]

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

ExposureType <XpsrTp> contains one of the following elements (see [ExposureType22Choice](#) on page 1624 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1624
Or}	Proprietary <Prtry>	[1..1]	±		1626

3.4.9.5.18.14 BalanceBreakdown <BalBrkdw>

Presence: [0..*]

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

Impacted by: C9 AvailableWithNoStatusRule , C38 SubBalanceAdditionalDetailsRule

BalanceBreakdown <BalBrkdw> contains the following elements (see SubBalanceInformation20 on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1471
	Quantity <Qty>	[1..1]	±		1471
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1471
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1471
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwDtls>	[0..*]	±	C19, C39	1472

Constraints

- **AvailableWithNoStatusRule**

(Rule)

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

On Condition

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

Following Must be True

`/Quantity/Quantity/QuantityAndAvailability` Must be absent

Error handling:

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

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

3.4.9.5.18.15 AdditionalBalanceBreakdown <AddtlBalBrkdw>

Presence: [0..*]

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

Impacted by: C19 EligibleForCollateralPurposesRule , C39 SubBalanceAdditionalDetailsRule

AdditionalBalanceBreakdown <AddtlBalBrkdwn> contains the following elements (see [AdditionalBalanceInformation20](#) on page 1465 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1466
	Quantity <Qty>	[1..1]	±		1466
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1467
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1467

Constraints

- **EligibleForCollateralPurposesRule**

(Rule)

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

On Condition

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

Following Must be True

`/Quantity/Quantity/QuantityAndAvailability` Must be absent

Error handling:

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

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

3.4.9.5.18.16 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: [Max350Text](#) on page 2319

3.4.9.5.19 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: [Max350Text](#) on page 2319

3.4.9.5.20 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C41 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

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

3.4.10 AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>

Presence: [0..1]

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

Impacted by: [C42 TotalEligibleCollateralValueRule](#)

AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts> contains the following **TotalValueInPageAndStatement1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		101
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>	[1..1]	±		102
	TotalBookValueOfStatement <TtlBookValOfStmnt>	[0..1]	±		102
	TotalEligibleCollateralValue <TtlElgblCollVal>	[0..1]	±		102

Constraints

- **TotalEligibleCollateralValueRule**

(Rule)

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

3.4.10.1 TotalHoldingsValueOfPage <TtlHldgsValOfPg>

Presence: [0..1]

Definition: Total value of positions reported in this message.

TotalHoldingsValueOfPage <TtIHldgsValOfPg> contains the following elements (see [AmountAndDirection6](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1459
	Sign <Sgn>	[1..1]	Indicator		1459

3.4.10.2 TotalHoldingsValueOfStatement <TtIHldgsValOfStmnt>

Presence: [1..1]

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

TotalHoldingsValueOfStatement <TtIHldgsValOfStmnt> contains the following elements (see [AmountAndDirection6](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1459
	Sign <Sgn>	[1..1]	Indicator		1459

3.4.10.3 TotalBookValueOfStatement <TtIBookValOfStmnt>

Presence: [0..1]

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

TotalBookValueOfStatement <TtIBookValOfStmnt> contains the following elements (see [AmountAndDirection6](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1459
	Sign <Sgn>	[1..1]	Indicator		1459

3.4.10.4 TotalEligibleCollateralValue <TtIElgbCollVal>

Presence: [0..1]

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

TotalEligibleCollateralValue <TtElgblCollVal> contains the following elements (see AmountAndDirection6 on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1459
	Sign <Sgn>	[1..1]	Indicator		1459

4 **MX semt.003.001.11** **SecuritiesBalanceAccountingReportV11**

4.1 **MessageDefinition Functionality**

Scope

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

The account servicer/owner relationship may be:

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

Usage

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

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

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

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

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

The SecuritiesBalanceAccountingReport message should not be used for trading purposes.

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

The message may also be used to:

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

Outline

The SecuritiesBalanceAccountingReportV11 MessageDefinition is composed of 11 MessageBuildingBlocks:

- A. **Pagination**
Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.
- B. **StatementGeneralDetails**
Provides general information on the report.
- C. **AccountOwner**
Party that legally owns the account.
- D. **AccountServicer**
Party that manages the account on behalf of the account owner, that is, manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.
- E. **SafekeepingAccount**
Account to or from which a securities entry is made.
- F. **BlockChainAddressOrWallet**
Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.
- G. **IntermediaryInformation**
Information about the party that provides services relating to financial products to investors, for example, advice on products and placement of orders for the investment fund.
- H. **BalanceForAccount**
Net position of a segregated holding, in a single security, within the overall position held in a securities account.
- I. **SubAccountDetails**
Sub-account of the safekeeping or investment account.
- J. **AccountBaseCurrencyTotalAmounts**
Total valuation amounts provided in the base currency of the account.
- K. **AlternateReportingCurrencyTotalAmounts**
Total valuation amounts provided in a currency other than the base currency of the account.

4.2 Structure

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

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C17, C37	132
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]		C20, C6	132
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C33	133
	PlaceOfListing <PlcOfListg>	[0..1]	±		134
	Pledgee <Pldgee>	[0..1]	±	C25	134
	AggregateBalance <AggtBal>	[1..1]	±		135
	PriceDetails <PricDtls>	[1..*]	±	C40	135
	ForeignExchangeDetails <FXDtls>	[0..*]	±		136
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		136
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		136
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		137
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		137
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		137
	ExposureType <XpsrTp>	[0..1]	±		138
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C36	138
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C17, C37	139
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		140
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		140
	SupplementaryData <SplmtryData>	[0..*]	±	C39	140
	SubAccountDetails <SubAcctDtls>	[0..*]		C3, C4, C28, C30, C32, C38	140
	AccountOwner <AcctOwnr>	[0..1]	±		144
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		144
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		144
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		144
	BalanceForSubAccount <BalForSubAcct>	[0..*]		C9, C18, C19	145
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C14, C15, C21, C22, C23	147

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C24	149
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		151
	AdditionalDerivativeAttributes <AddtlDerivAttrbts>	[0..1]	±		152
	AggregateBalance <AggtBal>	[1..1]	±		152
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C33	152
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		153
	PriceDetails <PricDtls>	[1..*]	±	C40	153
	ForeignExchangeDetails <FXDtls>	[0..*]	±		154
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		154
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		154
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		155
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		155
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		155
	BalanceBreakdown <BalBrkdw>	[0..*]	±	C8, C36	156
	AdditionalBalanceBreakdown <AddtlBalBrkdw>	[0..*]	±	C17, C37	157
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]		C20, C6	157
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C33	158
	PlaceOfListing <PlcOfListg>	[0..1]	±		159
	Pledgee <Pldgee>	[0..1]	±	C25	159
	AggregateBalance <AggtBal>	[1..1]	±		160
	PriceDetails <PricDtls>	[1..*]	±	C40	160
	ForeignExchangeDetails <FXDtls>	[0..*]	±		161
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		161
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		161
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		162
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		162
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		162
	ExposureType <XpsrTp>	[0..1]	±		163
	BalanceBreakdown <BalBrkdw>	[0..*]	±	C8, C36	163

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C17, C37	164
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		165
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		165
	SupplementaryData <SplmtryData>	[0..*]	±	C39	165
	AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>	[0..1]			165
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		166
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>	[1..1]	±		166
	TotalBookValueOfStatement <TtlBookValOfStmnt>	[0..1]	±		166
	AlternateReportingCurrencyTotalAmounts <AltrnRptgCcyTtlAmts>	[0..1]			167
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		167
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>	[1..1]	±		167
	TotalBookValueOfStatement <TtlBookValOfStmnt>	[0..1]	±		168

4.3 Constraints

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

C1 ActiveCurrency

(Rule)

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

Error handling:

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

C2 ActiveOrHistoricCurrency

(Rule)

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

Error handling:

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

C3 ActivityAndBalanceForSubAccount1Rule

(Rule)

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

Error handling:

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

C4 ActivityAndBalanceForSubAccount2Rule

(Rule)

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

Error handling:

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

C5 AdditionalDetailsRule

(Rule)

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

C6 AggregateBalanceGuideline

(Guideline)

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

C7 AnyBIC

(Rule)

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

Error handling:

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

C8 AvailableWithNoStatusRule

(Rule)

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

Error handling:

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

C9 BalanceAtSafekeepingPlaceRule

(Rule)

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

C10 BalanceForAccountOrSubAccountDetailsRule

(Rule)

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

On Condition

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

Error handling:

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

This constraint is defined at the MessageDefinition level.

C11 BalanceForAccountReportingRule

(Rule)

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

On Condition

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

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

Error handling:

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

This constraint is defined at the MessageDefinition level.

C12 Country

(Rule)

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

Error handling:

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

C13 CurrencyAmount

(Rule)

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

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

Error handling:

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

C14 DescriptionPresenceRule

(Rule)

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

Error handling:

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

C15 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C16 DigitalTokenUnitUsageRule

(Rule)

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

C17 EligibleForCollateralPurposesRule

(Rule)

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

Error handling:

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

C18 FinancialInstrumentAttributesRule

(Rule)

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

C19 HoldingAdditionalDetailsRule

(Rule)

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

C20 HoldingAdditionalDetailsRule

(Rule)

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

C21 ISINGuideline

(Rule)

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

C22 ISINPresenceRule

(Rule)

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

Error handling:

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

C23 OtherIdentificationPresenceRule

(Rule)

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

Error handling:

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

C24 PlaceOfListingRule

(Rule)

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

C25 PledgeTypeAndIdentificationOrLEIRule

(Rule)

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

Error handling:

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

C26 ReportNumberRule

(Rule)

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

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

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

C27 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

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

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

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

This constraint is defined at the MessageDefinition level.

C28 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

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

Error handling:

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

C29 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

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

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

Error handling:

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

This constraint is defined at the MessageDefinition level.

C30 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

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

Error handling:

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

C31 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

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

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

Error handling:

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

This constraint is defined at the MessageDefinition level.

C32 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

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

Error handling:

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

C33 SafekeepingPlaceFormatOrLEIRule

(Rule)

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

Error handling:

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

C34 SecuritiesMarketPracticeGroupGuideline

(Guideline)

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

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

This constraint is defined at the MessageDefinition level.

C35 SubAccountDetailsBalanceForAccountPresenceRule

(Rule)

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

On Condition

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

Error handling:

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

This constraint is defined at the MessageDefinition level.

C36 SubBalanceAdditionalDetailsRule

(Rule)

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

C37 SubBalanceAdditionalDetailsRule

(Rule)

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

C38 SubSafekeepingReportingRule

(Rule)

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

C39 SupplementaryDataRule

(Rule)

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

C40 ValueRule

(Rule)

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

4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1 Pagination <Pgntn>

Presence: [1..1]

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

Pagination <Pgntn> contains the following elements (see [Pagination1](#) on page 1683 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1683
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1683

4.4.2 StatementGeneralDetails <StmtGnIDtls>

Presence: [1..1]

Definition: Provides general information on the report.

Impacted by: [C26 ReportNumberRule](#)

StatementGeneralDetails <StmtGnIDtls> contains the following elements (see [Statement74](#) on page 1610 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1611
	QueryReference <QryRef>	[0..1]	Text		1611
	StatementIdentification <Stmtd>	[0..1]	Text		1611
	StatementDateTime <StmtdtTm>	[1..1]	±		1611
	Frequency <Frqcy>	[1..1]	±		1611
	UpdateType <UpdTp>	[1..1]	±		1612
	StatementBasis <StmtdBsis>	[1..1]	±		1612
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1612
	AuditedIndicator <AudtdInd>	[1..1]	Indicator		1612
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		1613
	TaxLotIndicator <TaxLotInd>	[0..1]	Indicator		1613
	SecurityInterestOrSetOff <SctylInrstOrSetOff>	[0..1]	Indicator		1613

Constraints

- **ReportNumberRule**

(Rule)

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

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

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

4.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

4.4.4 AccountServicer <AcctSvcr>

Presence: [0..1]

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

AccountServicer <AcctSvcr> contains the following elements (see [PartyIdentification136](#) on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1779

4.4.5 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount26](#) on page 1401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1401
	Type <Tp>	[0..1]	±		1401
	Name <Nm>	[0..1]	Text		1402
	Designation <Dsgnt>	[0..1]	Text		1402

4.4.6 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet1](#) on page 1642 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1642
	Type <Tp>	[0..1]	±		1642
	Name <Nm>	[0..1]	Text		1643
	Designation <Dsgnt>	[0..1]	Text		1643

4.4.7 IntermediaryInformation <IntrmyInf>

Presence: [0..10]

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

IntermediaryInformation <IntrmyInf> contains the following elements (see [Intermediary44](#) on page 1750 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1750
	Role <Role>	[0..1]	±		1751
	Account <Acct>	[0..1]	±		1751

4.4.8 BalanceForAccount <BalForAcct>

Presence: [0..*]

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

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

BalanceForAccount <BalForAcct> contains the following **AggregateBalanceInformation40** elements

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		137
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		137
	ExposureType <XpsrTp>	[0..1]	±		138
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C36	138
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C17, C37	139
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		140
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		140
	SupplementaryData <SplmtryData>	[0..*]	±	C39	140

Constraints

- **BalanceAtSafekeepingPlaceRule**

(Rule)

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

- **FinancialInstrumentAttributesRule**

(Rule)

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

- **HoldingAdditionalDetailsRule**

(Rule)

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

4.4.8.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

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

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

4.4.8.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C5 AdditionalDetailsRule, C24 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes111](#) on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1521
	DayCountBasis <DayCntBsis>	[0..1]	±		1521
	RegistrationForm <RegnForm>	[0..1]	±		1522
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1522
	PaymentStatus <PmtSts>	[0..1]	±		1522
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1522
	ClassificationType <ClssfctnTp>	[0..1]	±		1523
	OptionStyle <OptnStyle>	[0..1]	±		1523
	OptionType <OptnTp>	[0..1]	±		1523
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1523
	CouponDate <CpnDt>	[0..1]	Date		1524
	ExpiryDate <XpryDt>	[0..1]	Date		1524
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1524
	MaturityDate <MtrtyDt>	[0..1]	Date		1524
	IssueDate <IssDt>	[0..1]	Date		1524
	NextCallableDate <NxtClblDt>	[0..1]	Date		1525
	PutableDate <PutblDt>	[0..1]	Date		1525
	DatedDate <DtdDt>	[0..1]	Date		1525
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1525
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1525
	CurrentFactor <CurFctr>	[0..1]	Rate		1525
	NextFactor <NxtFctr>	[0..1]	Rate		1525
	InterestRate <IntrstRate>	[0..1]	Rate		1525
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1526
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1526
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1526
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1526
	PoolNumber <PoolNb>	[0..1]	±		1526
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1527
	CallableIndicator <ClblInd>	[0..1]	Indicator		1527

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1527
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1527
	ExercisePrice <ExrcPric>	[0..1]	±		1527
	SubscriptionPrice <SbcptPric>	[0..1]	±		1528
	ConversionPrice <ConvsPric>	[0..1]	±		1528
	StrikePrice <StrkPric>	[0..1]	±		1528
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1528
	ContractSize <CtrctSz>	[0..1]	±	C28	1529
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1529
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1531

Constraints

- **AdditionalDetailsRule**

(Rule)

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

- **PlaceOfListingRule**

(Rule)

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

4.4.8.3 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising an investment funds financial instrument.

InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts> contains the following elements (see [FinancialInstrument21](#) on page 1535 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1535
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		1536
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1536
	ProductGroup <PdctGrp>	[0..1]	Text		1536
	UmbrellaName <UmbrellNm>	[0..1]	Text		1536
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1536
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1537
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C2	1537
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1538
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C3	1538
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C3	1538

4.4.8.4 AdditionalDerivativeAttributes <AddtlDerivAttrbts>

Presence: [0..1]

Definition: Details of the swap contract.

AdditionalDerivativeAttributes <AddtlDerivAttrbts> contains the following elements (see [DerivativeBasicAttributes1](#) on page 1539 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrencyAndAmount <NtnlCcyAndAmt>	[1..1]	Amount	C2, C17	1539
	InterestIncludedInPrice <IntrstInclInPric>	[0..1]	Indicator		1540

4.4.8.5 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see [Balance17](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1476
	Quantity <Qty>	[1..1]	±		1476

4.4.8.6 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: C33 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see SafeKeepingPlace3 on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

 /SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00383

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

4.4.8.7 CorporateActionOptionType <CorpActnOptnTp>

Presence: [0..1]

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

Datatype: CorporateActionOption5Code on page 2183

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

4.4.8.8 PriceDetails <PricDtls>

Presence: [1..*]

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

Impacted by: C40 ValueRule

PriceDetails <PricDtls> contains the following elements (see [PricInformation20](#) on page 1802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1802
	Value <Val>	[1..1]	±		1802
	ValueType <ValTp>	[1..1]	±		1803
	SourceOfPrice <SrcOfPric>	[0..1]	±		1803
	QuotationDate <QtnDt>	[0..1]	±		1803

Constraints

- **ValueRule**

(Rule)

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

4.4.8.9 ForeignExchangeDetails <FXDtls>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see [ForeignExchangeTerms34](#) on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1540
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1541
	ExchangeRate <XchgRate>	[1..1]	Rate		1541
	QuotationDate <QtnDt>	[0..1]	DateTime		1541
	QuotingInstitution <QtgInstn>	[0..1]	±		1542

4.4.8.10 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: [Number](#) on page 2317

4.4.8.11 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [1..1]

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

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see [BalanceAmounts1](#) on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1482
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1482
	BookValue <BookVal>	[0..1]	±		1482
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1482
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1483

4.4.8.12 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see [BalanceAmounts1](#) on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1482
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1482
	BookValue <BookVal>	[0..1]	±		1482
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1482
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1483

4.4.8.13 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

Presence: [0..1]

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

AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts> contains the following elements (see [BalanceAmounts1](#) on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1482
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1482
	BookValue <BookVal>	[0..1]	±		1482
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1482
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1483

4.4.8.14 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown58](#) on page 1824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1824
	LotQuantity <LotQty>	[0..1]	±		1824
	LotDateTime <LotDtTm>	[0..1]	±		1825
	LotPrice <LotPric>	[0..1]	±		1825
	TypeOfPrice <TpOfPric>	[0..1]	±		1825
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1825
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1826
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1826

4.4.8.15 BalanceBreakdown <BalBrkdwn>

Presence: [0..*]

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

Impacted by: C8 AvailableWithNoStatusRule, C36 SubBalanceAdditionalDetailsRule

BalanceBreakdown <BalBrkdwn> contains the following elements (see [SubBalanceInformation22](#) on page 1468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1469
	Quantity <Qty>	[1..1]	±		1469
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1469
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C17, C37	1469

Constraints

- **AvailableWithNoStatusRule**

(Rule)

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

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00125

– *Error Text:* QuantityAndAvailability cannot be used.

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

4.4.8.16 AdditionalBalanceBreakdown <AddtlBalBrkdw>

Presence: [0..*]

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

Impacted by: C17 EligibleForCollateralPurposesRule, C37 SubBalanceAdditionalDetailsRule

AdditionalBalanceBreakdown <AddtlBalBrkdw> contains the following elements (see AdditionalBalanceInformation22 on page 1464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1465
	Quantity <Qty>	[1..1]	±		1465
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1465

Constraints

- **EligibleForCollateralPurposesRule**

(Rule)

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

On Condition

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

Following Must be True

`/Quantity/QuantityAndAvailability` Must be absent

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00126

– *Error Text:* QuantityAndAvailability must not be present.

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

4.4.8.17 BalanceAtSafekeepingPlace <BalAtSfkpgPlc>

Presence: [0..*]

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

Impacted by: C20 HoldingAdditionalDetailsRule, C6 AggregateBalanceGuideline

BalanceAtSafekeepingPlace <BalAtSfkpgPlc> contains the following
AggregateBalancePerSafekeepingPlace37 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C33	133
	PlaceOfListing <PlcOfListg>	[0..1]	±		134
	Pledgee <Pldgee>	[0..1]	±	C25	134
	AggregateBalance <AggtBal>	[1..1]	±		135
	PriceDetails <PricDtls>	[1..*]	±	C40	135
	ForeignExchangeDetails <FXDtls>	[0..*]	±		136
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		136
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		136
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		137
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		137
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		137
	ExposureType <XpsrTp>	[0..1]	±		138
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C8, C36	138
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C17, C37	139
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		140

Constraints

- **AggregateBalanceGuideline**

(Guideline)

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

- **HoldingAdditionalDetailsRule**

(Rule)

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

4.4.8.17.1 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

Impacted by: C33 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

 /SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00383

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

4.4.8.17.2 PlaceOfListing <PlcOfListg>

Presence: [0..1]

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

PlaceOfListing <PlcOfListg> contains one of the following elements (see [MarketIdentification3Choice](#) on page 1591 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1591
Or}	Description <Desc>	[1..1]	Text		1592

4.4.8.17.3 Pledgee <Pldgee>

Presence: [0..1]

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

Impacted by: C25 PledgeeTypeAndIdentificationOrLEIRule

Pledgee <Pldgee> contains the following elements (see [Pledgee3](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1772
{Or	TypeAndIdentification <TpAndId>	[1..1]			1772
	Identification <Id>	[1..1]	IdentifierSet	C1	1772
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1773
Or	Identification <Id>	[1..1]			1773
	Identification <Id>	[0..1]	Text		1773
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1774
Or}	Proprietary <Prtry>	[1..1]	±		1774
	LEI <LEI>	[0..1]	IdentifierSet		1774

Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

(Rule)

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present
Or /LEI Must be present

Error handling:

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

4.4.8.17.4 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see [Balance17](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1476
	Quantity <Qty>	[1..1]	±		1476

4.4.8.17.5 PriceDetails <PricDtls>

Presence: [1..*]

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

Impacted by: [C40 ValueRule](#)

PriceDetails <PricDtls> contains the following elements (see [PriceInformation20](#) on page 1802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1802
	Value <Val>	[1..1]	±		1802
	ValueType <ValTp>	[1..1]	±		1803
	SourceOfPrice <SrcOfPric>	[0..1]	±		1803
	QuotationDate <QtnDt>	[0..1]	±		1803

Constraints

- **ValueRule**

(Rule)

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

4.4.8.17.6 ForeignExchangeDetails <FXDtls>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see [ForeignExchangeTerms34](#) on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1540
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1541
	ExchangeRate <XchgRate>	[1..1]	Rate		1541
	QuotationDate <QtnDt>	[0..1]	DateTime		1541
	QuotingInstitution <QtgInstn>	[0..1]	±		1542

4.4.8.17.7 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: [Number on page 2317](#)

4.4.8.17.8 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [1..1]

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

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see [BalanceAmounts1](#) on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1482
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1482
	BookValue <BookVal>	[0..1]	±		1482
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1482
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1483

4.4.8.17.9 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see [BalanceAmounts1](#) on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1482
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1482
	BookValue <BookVal>	[0..1]	±		1482
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1482
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1483

4.4.8.17.10 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

Presence: [0..1]

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

AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts> contains the following elements (see [BalanceAmounts1](#) on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1482
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1482
	BookValue <BookVal>	[0..1]	±		1482
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1482
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1483

4.4.8.17.11 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown58](#) on page 1824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1824
	LotQuantity <LotQty>	[0..1]	±		1824
	LotDateTime <LotDtTm>	[0..1]	±		1825
	LotPrice <LotPric>	[0..1]	±		1825
	TypeOfPrice <TpOfPric>	[0..1]	±		1825
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1825
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1826
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1826

4.4.8.17.12 ExposureType <XpsrTp>

Presence: [0..1]

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

ExposureType <XpsrTp> contains one of the following elements (see [ExposureType22Choice](#) on page 1624 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1624
Or}	Proprietary <Prtry>	[1..1]	±		1626

4.4.8.17.13 BalanceBreakdown <BalBrkdwn>

Presence: [0..*]

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

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

BalanceBreakdown <BalBrkdwn> contains the following elements (see [SubBalanceInformation22](#) on page 1468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1469
	Quantity <Qty>	[1..1]	±		1469
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1469
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C17, C37	1469

Constraints

- **AvailableWithNoStatusRule**

(Rule)

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

On Condition

 /SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'
 Following Must be True
 /Quantity/QuantityAndAvailability Must be absent

Error handling:

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

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

4.4.8.17.14 AdditionalBalanceBreakdown <AddtlBalBrkdw>

Presence: [0..*]

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

Impacted by: C17 EligibleForCollateralPurposesRule , C37 SubBalanceAdditionalDetailsRule

AdditionalBalanceBreakdown <AddtlBalBrkdw> contains the following elements (see AdditionalBalanceInformation22 on page 1464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1465
	Quantity <Qty>	[1..1]	±		1465
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1465

Constraints

- **EligibleForCollateralPurposesRule**

(Rule)

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

On Condition

 /SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'
 Following Must be True
 /Quantity/QuantityAndAvailability Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00126

– *Error Text:* QuantityAndAvailability must not be present.

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

4.4.8.17.15 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: [Max350Text on page 2319](#)

4.4.8.18 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: [Max350Text on page 2319](#)

4.4.8.19 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C39 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1 on page 1726](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

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

4.4.9 SubAccountDetails <SubAcctDtls>

Presence: [0..*]

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

Impacted by: [C3 ActivityAndBalanceForSubAccount1Rule](#), [C4](#)

[ActivityAndBalanceForSubAccount2Rule](#), [C28](#)

[SafekeepingAccountOrBlockChainAddress1Rule](#), [C30](#)

[SafekeepingAccountOrBlockChainAddress2Rule](#), [C32](#)

[SafekeepingAccountOrBlockChainAddress3Rule](#), [C38 SubSafekeepingReportingRule](#)

SubAccountDetails <SubAcctDtls> contains the following **SubAccountIdentification65** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[0..1]	±		144
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		144
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		144
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		144
	BalanceForSubAccount <BalForSubAcct>	[0..*]		C9, C18, C19	145
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C14, C15, C21, C22, C23	147
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C24	149
	InvestmentFundsFinancialInstrumentAttributes <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		151
	AdditionalDerivativeAttributes <AddtlDerivAttrbts>	[0..1]	±		152
	AggregateBalance <AggtBal>	[1..1]	±		152
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C33	152
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		153
	PriceDetails <PricDtls>	[1..*]	±	C40	153
	ForeignExchangeDetails <FXDtls>	[0..*]	±		154
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		154
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		154
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		155
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		155
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		155
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C36	156
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C17, C37	157
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]		C20, C6	157
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C33	158
	PlaceOfListing <PlcOfListg>	[0..1]	±		159
	Pledgee <Pldgee>	[0..1]	±	C25	159
	AggregateBalance <AggtBal>	[1..1]	±		160
	PriceDetails <PricDtls>	[1..*]	±	C40	160

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ForeignExchangeDetails <FXDtIs>	[0..*]	±		161
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		161
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		161
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		162
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		162
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		162
	ExposureType <XpsrTp>	[0..1]	±		163
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C8, C36	163
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C17, C37	164
	HoldingAdditionalDetails <HldgAddtlDtIs>	[0..1]	Text		165
	HoldingAdditionalDetails <HldgAddtlDtIs>	[0..1]	Text		165
	SupplementaryData <SplmtryData>	[0..*]	±	C39	165

Constraints

- **ActivityAndBalanceForSubAccount1Rule**

(Rule)

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

On Condition

/ActivityIndicator is equal to value 'true'

Following Must be True

/BalanceForSubAccount[1] Must be present

Error handling:

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

- **ActivityAndBalanceForSubAccount2Rule**

(Rule)

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

On Condition

/ActivityIndicator is equal to value 'false'

Following Must be True

/BalanceForSubAccount[*] Must be absent

Error handling:

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

• **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

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

Error handling:

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

• **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

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

Error handling:

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

• **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

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

Error handling:

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

- **SubSafekeepingReportingRule**

(Rule)

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

4.4.9.1 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

4.4.9.2 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount25](#) on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1402
	Type <Tp>	[0..1]	±		1402
	Name <Nm>	[0..1]	Text		1403

4.4.9.3 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

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

BlockchainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockchainAddressWallet2](#) on page 1641 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1642
	Name <Nm>	[0..1]	Text		1642

4.4.9.4 ActivityIndicator <ActvtyInd>

Presence: [1..1]

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

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

4.4.9.5 BalanceForSubAccount <BalForSubAcct>

Presence: [0..*]

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

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

BalanceForSubAccount <BalForSubAcct> contains the following **AggregateBalanceInformation40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C14, C15, C21, C22, C23	147
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C24	149
	InvestmentFundsFinancialInstrumentAttributes <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		151
	AdditionalDerivativeAttributes <AddtlDerivAttrbts>	[0..1]	±		152
	AggregateBalance <AggtBal>	[1..1]	±		152
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C33	152
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		153
	PriceDetails <PricDtls>	[1..*]	±	C40	153
	ForeignExchangeDetails <FXDtls>	[0..*]	±		154
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		154
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		154
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		155
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		155
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		155
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C8, C36	156
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C17, C37	157
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]		C20, C6	157
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C33	158
	PlaceOfListing <PlcOfListg>	[0..1]	±		159
	Pledgee <Pldgee>	[0..1]	±	C25	159
	AggregateBalance <AggtBal>	[1..1]	±		160
	PriceDetails <PricDtls>	[1..*]	±	C40	160
	ForeignExchangeDetails <FXDtls>	[0..*]	±		161
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		161
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		161
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		162

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		162
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		162
	ExposureType <XpsrTp>	[0..1]	±		163
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C36	163
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C17, C37	164
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		165
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		165
	SupplementaryData <SplmtryData>	[0..*]	±	C39	165

Constraints

- **BalanceAtSafekeepingPlaceRule**

(Rule)

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

- **FinancialInstrumentAttributesRule**

(Rule)

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

- **HoldingAdditionalDetailsRule**

(Rule)

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

4.4.9.5.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

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

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

4.4.9.5.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C5 AdditionalDetailsRule, C24 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes111](#) on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1521
	DayCountBasis <DayCntBsis>	[0..1]	±		1521
	RegistrationForm <RegnForm>	[0..1]	±		1522
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1522
	PaymentStatus <PmtSts>	[0..1]	±		1522
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1522
	ClassificationType <ClssfctnTp>	[0..1]	±		1523
	OptionStyle <OptnStyle>	[0..1]	±		1523
	OptionType <OptnTp>	[0..1]	±		1523
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1523
	CouponDate <CpnDt>	[0..1]	Date		1524
	ExpiryDate <XpryDt>	[0..1]	Date		1524
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1524
	MaturityDate <MtrtyDt>	[0..1]	Date		1524
	IssueDate <IssDt>	[0..1]	Date		1524
	NextCallableDate <NxtClblDt>	[0..1]	Date		1525
	PutableDate <PutblDt>	[0..1]	Date		1525
	DatedDate <DtdDt>	[0..1]	Date		1525
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1525
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1525
	CurrentFactor <CurFctr>	[0..1]	Rate		1525
	NextFactor <NxtFctr>	[0..1]	Rate		1525
	InterestRate <IntrstRate>	[0..1]	Rate		1525
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1526
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1526
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1526
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1526
	PoolNumber <PoolNb>	[0..1]	±		1526
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1527
	CallableIndicator <ClblInd>	[0..1]	Indicator		1527

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1527
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1527
	ExercisePrice <ExrcPric>	[0..1]	±		1527
	SubscriptionPrice <SbcptPric>	[0..1]	±		1528
	ConversionPrice <ConvsPric>	[0..1]	±		1528
	StrikePrice <StrkPric>	[0..1]	±		1528
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1528
	ContractSize <CtrctSz>	[0..1]	±	C28	1529
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1529
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1531

Constraints

- **AdditionalDetailsRule**

(Rule)

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

- **PlaceOfListingRule**

(Rule)

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

4.4.9.5.3 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising an investment funds financial instrument.

InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts> contains the following elements (see [FinancialInstrument21](#) on page 1535 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1535
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		1536
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1536
	ProductGroup <PdctGrp>	[0..1]	Text		1536
	UmbrellaName <UmbrellNm>	[0..1]	Text		1536
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1536
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1537
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C2	1537
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1538
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C3	1538
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C3	1538

4.4.9.5.4 AdditionalDerivativeAttributes <AddtlDerivAttrbts>

Presence: [0..1]

Definition: Details of the swap contract.

AdditionalDerivativeAttributes <AddtlDerivAttrbts> contains the following elements (see [DerivativeBasicAttributes1](#) on page 1539 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrencyAndAmount <NtnlCcyAndAmt>	[1..1]	Amount	C2, C17	1539
	InterestIncludedInPrice <IntrstInclInPric>	[0..1]	Indicator		1540

4.4.9.5.5 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see [Balance17](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1476
	Quantity <Qty>	[1..1]	±		1476

4.4.9.5.6 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: C33 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see SafeKeepingPlace3 on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

 /SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00383

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

4.4.9.5.7 CorporateActionOptionType <CorpActnOptnTp>

Presence: [0..1]

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

Datatype: CorporateActionOption5Code on page 2183

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

4.4.9.5.8 PriceDetails <PricDtls>

Presence: [1..*]

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

Impacted by: C40 ValueRule

PriceDetails <PricDtIs> contains the following elements (see [PricInformation20](#) on page 1802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1802
	Value <Val>	[1..1]	±		1802
	ValueType <ValTp>	[1..1]	±		1803
	SourceOfPrice <SrcOfPric>	[0..1]	±		1803
	QuotationDate <QtnDt>	[0..1]	±		1803

Constraints

- **ValueRule**

(Rule)

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

4.4.9.5.9 ForeignExchangeDetails <FXDtIs>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtIs> contains the following elements (see [ForeignExchangeTerms34](#) on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1540
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1541
	ExchangeRate <XchgRate>	[1..1]	Rate		1541
	QuotationDate <QtnDt>	[0..1]	DateTime		1541
	QuotingInstitution <QtgInstn>	[0..1]	±		1542

4.4.9.5.10 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: [Number on page 2317](#)

4.4.9.5.11 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [1..1]

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

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see [BalanceAmounts1](#) on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1482
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1482
	BookValue <BookVal>	[0..1]	±		1482
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1482
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1483

4.4.9.5.12 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see [BalanceAmounts1](#) on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1482
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1482
	BookValue <BookVal>	[0..1]	±		1482
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1482
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1483

4.4.9.5.13 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

Presence: [0..1]

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

AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts> contains the following elements (see [BalanceAmounts1](#) on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1482
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1482
	BookValue <BookVal>	[0..1]	±		1482
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1482
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1483

4.4.9.5.14 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdown> contains the following elements (see [QuantityBreakdown58](#) on page 1824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1824
	LotQuantity <LotQty>	[0..1]	±		1824
	LotDateTime <LotDtTm>	[0..1]	±		1825
	LotPrice <LotPric>	[0..1]	±		1825
	TypeOfPrice <TpOfPric>	[0..1]	±		1825
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1825
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1826
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1826

4.4.9.5.15 BalanceBreakdown <BalBrkdown>

Presence: [0..*]

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

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

BalanceBreakdown <BalBrkdown> contains the following elements (see [SubBalanceInformation22](#) on page 1468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1469
	Quantity <Qty>	[1..1]	±		1469
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1469
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdownDtls>	[0..*]	±	C17, C37	1469

Constraints

- **AvailableWithNoStatusRule**

(Rule)

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

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00125

– *Error Text:* QuantityAndAvailability cannot be used.

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

4.4.9.5.16 AdditionalBalanceBreakdown <AddtlBalBrkdwn>

Presence: [0..*]

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

Impacted by: C17 EligibleForCollateralPurposesRule, C37 SubBalanceAdditionalDetailsRule

AdditionalBalanceBreakdown <AddtlBalBrkdwn> contains the following elements (see [AdditionalBalanceInformation22 on page 1464](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1465
	Quantity <Qty>	[1..1]	±		1465
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1465

Constraints

- **EligibleForCollateralPurposesRule**

(Rule)

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

On Condition

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

Following Must be True

`/Quantity/QuantityAndAvailability` Must be absent

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00126

– *Error Text:* QuantityAndAvailability must not be present.

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

4.4.9.5.17 BalanceAtSafekeepingPlace <BalAtSfkpgPlc>

Presence: [0..*]

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

Impacted by: C20 HoldingAdditionalDetailsRule, C6 AggregateBalanceGuideline

BalanceAtSafekeepingPlace <BalAtSfkpgPlc> contains the following
AggregateBalancePerSafekeepingPlace37 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C33	158
	PlaceOfListing <PlcOfListg>	[0..1]	±		159
	Pledgee <Pldgee>	[0..1]	±	C25	159
	AggregateBalance <AggtBal>	[1..1]	±		160
	PriceDetails <PricDtls>	[1..*]	±	C40	160
	ForeignExchangeDetails <FXDtls>	[0..*]	±		161
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		161
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		161
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		162
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		162
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		162
	ExposureType <XpsrTp>	[0..1]	±		163
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C36	163
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C17, C37	164
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		165

Constraints

- **AggregateBalanceGuideline**

(Guideline)

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

- **HoldingAdditionalDetailsRule**

(Rule)

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

4.4.9.5.17.1 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

Impacted by: C33 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00383

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

4.4.9.5.17.2 PlaceOfListing <PlcOfListg>

Presence: [0..1]

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

PlaceOfListing <PlcOfListg> contains one of the following elements (see [MarketIdentification3Choice](#) on page 1591 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1591
Or}	Description <Desc>	[1..1]	Text		1592

4.4.9.5.17.3 Pledgee <Pldgee>

Presence: [0..1]

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

Impacted by: [C25 PledgeeTypeAndIdentificationOrLEIRule](#)

Pledgee <Pldgee> contains the following elements (see [Pledgee3](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1772
{Or	TypeAndIdentification <TpAndId>	[1..1]			1772
	Identification <Id>	[1..1]	IdentifierSet	C1	1772
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1773
Or	Identification <Id>	[1..1]			1773
	Identification <Id>	[0..1]	Text		1773
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1774
Or}	Proprietary <Prtry>	[1..1]	±		1774
	LEI <LEI>	[0..1]	IdentifierSet		1774

Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

(Rule)

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

Error handling:

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

4.4.9.5.17.4 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see [Balance17](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1476
	Quantity <Qty>	[1..1]	±		1476

4.4.9.5.17.5 PriceDetails <PricDtls>

Presence: [1..*]

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

Impacted by: [C40 ValueRule](#)

PriceDetails <PricDtls> contains the following elements (see [PricInformation20](#) on page 1802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1802
	Value <Val>	[1..1]	±		1802
	ValueType <ValTp>	[1..1]	±		1803
	SourceOfPrice <SrcOfPric>	[0..1]	±		1803
	QuotationDate <QtnDt>	[0..1]	±		1803

Constraints

- **ValueRule**

(Rule)

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

4.4.9.5.17.6 ForeignExchangeDetails <FXDtls>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see [ForeignExchangeTerms34](#) on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1540
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1541
	ExchangeRate <XchgRate>	[1..1]	Rate		1541
	QuotationDate <QtnDt>	[0..1]	DateTime		1541
	QuotingInstitution <QtgInstn>	[0..1]	±		1542

4.4.9.5.17.7 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: [Number on page 2317](#)

4.4.9.5.17.8 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [1..1]

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

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see [BalanceAmounts1 on page 1481](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1482
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1482
	BookValue <BookVal>	[0..1]	±		1482
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1482
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1483

4.4.9.5.17.9 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see [BalanceAmounts1 on page 1481](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1482
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1482
	BookValue <BookVal>	[0..1]	±		1482
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1482
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1483

4.4.9.5.17.10 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

Presence: [0..1]

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

AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts> contains the following elements (see [BalanceAmounts1 on page 1481](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1482
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1482
	BookValue <BookVal>	[0..1]	±		1482
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1482
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1483

4.4.9.5.17.11 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown58](#) on page 1824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1824
	LotQuantity <LotQty>	[0..1]	±		1824
	LotDateTime <LotDtTm>	[0..1]	±		1825
	LotPrice <LotPric>	[0..1]	±		1825
	TypeOfPrice <TpOfPric>	[0..1]	±		1825
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1825
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1826
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1826

4.4.9.5.17.12 ExposureType <XpsrTp>

Presence: [0..1]

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

ExposureType <XpsrTp> contains one of the following elements (see [ExposureType22Choice](#) on page 1624 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1624
Or}	Proprietary <Prtry>	[1..1]	±		1626

4.4.9.5.17.13 BalanceBreakdown <BalBrkdwn>

Presence: [0..*]

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

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

BalanceBreakdown <BalBrkdwn> contains the following elements (see [SubBalanceInformation22](#) on page 1468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1469
	Quantity <Qty>	[1..1]	±		1469
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1469
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C17, C37	1469

Constraints

- **AvailableWithNoStatusRule**

(Rule)

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

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'
 Following Must be True
 /Quantity/QuantityAndAvailability Must be absent

Error handling:

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

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

4.4.9.5.17.14 AdditionalBalanceBreakdown <AddtlBalBrkdwn>

Presence: [0..*]

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

Impacted by: C17 EligibleForCollateralPurposesRule, C37 SubBalanceAdditionalDetailsRule

AdditionalBalanceBreakdown <AddtlBalBrkdwn> contains the following elements (see [AdditionalBalanceInformation22 on page 1464](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1465
	Quantity <Qty>	[1..1]	±		1465
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1465

Constraints

- **EligibleForCollateralPurposesRule**

(Rule)

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

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'
 Following Must be True
 /Quantity/QuantityAndAvailability Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00126

– *Error Text:* QuantityAndAvailability must not be present.

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

4.4.9.5.17.15 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: [Max350Text on page 2319](#)

4.4.9.5.18 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: [Max350Text on page 2319](#)

4.4.9.5.19 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C39 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1 on page 1726](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

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

4.4.10 AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>

Presence: [0..1]

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

AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts> contains the following **TotalValueInPageAndStatement2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		166
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>	[1..1]	±		166
	TotalBookValueOfStatement <TtlBookValOfStmt>	[0..1]	±		166

4.4.10.1 TotalHoldingsValueOfPage <TtlHldgsValOfPg>

Presence: [0..1]

Definition: Total value of positions reported in this message.

TotalHoldingsValueOfPage <TtlHldgsValOfPg> contains the following elements (see [AmountAndDirection6](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1459
	Sign <Sgn>	[1..1]	Indicator		1459

4.4.10.2 TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>

Presence: [1..1]

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

TotalHoldingsValueOfStatement <TtlHldgsValOfStmt> contains the following elements (see [AmountAndDirection6](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1459
	Sign <Sgn>	[1..1]	Indicator		1459

4.4.10.3 TotalBookValueOfStatement <TtlBookValOfStmt>

Presence: [0..1]

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

TotalBookValueOfStatement <TtlBookValOfStmnt> contains the following elements (see [AmountAndDirection6](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1459
	Sign <Sgn>	[1..1]	Indicator		1459

4.4.11 **AlternateReportingCurrencyTotalAmounts <AltrnRptgCcyTtlAmts>**

Presence: [0..1]

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

AlternateReportingCurrencyTotalAmounts <AltrnRptgCcyTtlAmts> contains the following [TotalValueInPageAndStatement2](#) elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		167
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>	[1..1]	±		167
	TotalBookValueOfStatement <TtlBookValOfStmnt>	[0..1]	±		168

4.4.11.1 **TotalHoldingsValueOfPage <TtlHldgsValOfPg>**

Presence: [0..1]

Definition: Total value of positions reported in this message.

TotalHoldingsValueOfPage <TtlHldgsValOfPg> contains the following elements (see [AmountAndDirection6](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1459
	Sign <Sgn>	[1..1]	Indicator		1459

4.4.11.2 **TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>**

Presence: [1..1]

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

TotalHoldingsValueOfStatement <TtIHldgsValOfStmt> contains the following elements (see [AmountAndDirection6](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1459
	Sign <Sgn>	[1..1]	Indicator		1459

4.4.11.3 TotalBookValueOfStatement <TtIBookValOfStmt>

Presence: [0..1]

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

TotalBookValueOfStatement <TtIBookValOfStmt> contains the following elements (see [AmountAndDirection6](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1459
	Sign <Sgn>	[1..1]	Indicator		1459

5 **MX semt.013.001.06**

IntraPositionMovementInstructionV06

5.1 **MessageDefinition Functionality**

Scope

An account owner sends a IntraPositionMovementInstruction to an account servicer to instruct the movement of securities within its holding from one sub-balance to another, for example, blocking of securities.

The account owner/servicer relationship may be:

- a global custodian which has an account with its local agent (sub-custodian), or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information.

using the relevant elements in the Business Application Header.

Outline

The IntraPositionMovementInstructionV06 MessageDefinition is composed of 12 MessageBuildingBlocks:

- A. TransactionIdentification
Unambiguous identification of the transaction as known by the instructing party.
- B. CorporateActionEventIdentification
Identification assigned by the account servicer to unambiguously identify a corporate action event.
- C. NumberCounts
Count of the number of transactions linked.
- D. Linkages

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

E. AccountOwner

Party that legally owns the account.

F. SafekeepingAccount

Account to or from which a securities entry is made.

G. BlockChainAddressOrWallet

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

H. SafekeepingPlace

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

I. FinancialInstrumentIdentification

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

J. FinancialInstrumentAttributes

Elements characterising a financial instrument.

K. IntraPositionDetails

Intra-position movement transaction details.

L. SupplementaryData

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

5.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntraPosMvmntInstr>	[1..1]		C17, C18, C19	
	TransactionIdentification <TxId>	[1..1]	Text		176
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		176
	NumberCounts <NbCounts>	[0..1]	±	C8	176
	Linkages <Lnkgs>	[0..*]	±		176
	AccountOwner <AcctOwnr>	[0..1]	±		177
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		177
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		177
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		178
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C10, C11, C13, C14, C15	178
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C2, C16	180
	IntraPositionDetails <IntraPosDtls>	[1..1]		C3, C5	182
	Priority <Prty>	[0..1]	±		183
	SettlementQuantity <SttlmQty>	[1..1]	±	C12	184
	SecuritiesSubBalanceIdentification <SctiesSubBalId>	[0..1]	±		184
	SettlementDate <SttlmDt>	[1..1]	±		184
	BalanceFrom <BalFr>	[1..1]	±		185
	BalanceTo <BalTo>	[1..1]	±		185
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		185
	SupplementaryData <SplmtryData>	[0..*]	±	C21	185

5.3 Constraints

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

C1 ActiveOrHistoricCurrency

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

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

C2 AdditionalDetailsRule

(Rule)

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

C3 AdditionalDetailsRule

(Rule)

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

C4 AnyBIC

(Rule)

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

Error handling:

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

C5 BalanceFromToRule

(Rule)

The SecuritiesBalanceType of BalanceFrom must be different from the SecuritiesBalanceType of BalanceTo. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00149
- *Error Text:* 'Balance From' must be different from the 'Balance To'

C6 BlockTradeGuideline

(Guideline)

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000. The children must have an incremental CurrentInstructionNumber from 001 to 999.

For more details, see the relevant market practice document on www.smpg.info.

C7 Country

(Rule)

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

Error handling:

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

C8 CurrentInstructionNumberRule

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C9 CurrentInstructionNumberRule

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C10 DescriptionPresenceRule

(Rule)

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

Error handling:

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

C11 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 ISINGuideline

(Rule)

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

C14 ISINPresenceRule

(Rule)

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

Error handling:

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

C15 OtherIdentificationPresenceRule

(Rule)

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

Error handling:

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

C16 PlaceOfListingRule

(Rule)

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

C17 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

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

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

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

This constraint is defined at the MessageDefinition level.

C18 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

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

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

Error handling:

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

This constraint is defined at the MessageDefinition level.

C19 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

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

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

Error handling:

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

This constraint is defined at the MessageDefinition level.

C20 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.

C21 SupplementaryDataRule

(Rule)

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

C22 WithLinkageRule

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

5.4.1 TransactionIdentification <TxId>

Presence: [1..1]

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

Datatype: [Max35Text on page 2320](#)

5.4.2 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: [Max35Text on page 2320](#)

5.4.3 NumberCounts <NbCounts>

Presence: [0..1]

Definition: Count of the number of transactions linked.

Impacted by: [C8 CurrentInstructionNumberRule](#)

NumberCounts <NbCounts> contains one of the following elements (see [NumberCount1Choice on page 1727](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1728
Or}	TotalNumber <TtlNb>	[1..1]		C9, C6	1728
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1728
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1729

Constraints

- **CurrentInstructionNumberRule**

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

5.4.4 Linkages <Lnkgs>

Presence: [0..*]

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

Linkages <Lnkgs> contains the following elements (see [Linkages59](#) on page 1636 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C79	1636
	MessageNumber <MsgNb>	[0..1]	±	C72	1637
	Reference <Ref>	[1..1]	±		1637
	ReferenceOwner <RefOwnc>	[0..1]	±		1638

5.4.5 AccountOwner <AcctOwnc>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnc> contains one of the following elements (see [PartyIdentification127Choice](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1776
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1776

5.4.6 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

5.4.7 BlockchainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWlt> contains the following elements (see [BlockChainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

5.4.8 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 1680 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			1680
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1681
	Identification <Id>	[0..1]	Text		1681
Or	Country <Ctry>	[1..1]	CodeSet	C3	1681
Or	TypeAndIdentification <TpAndId>	[1..1]			1681
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1682
	Identification <Id>	[1..1]	IdentifierSet	C1	1682
Or}	Proprietary <Prtry>	[1..1]	±		1682

5.4.9 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: [C10 DescriptionPresenceRule](#) __, [C11 DescriptionUsageRule](#), [C13 ISINGuideline](#), [C14 ISINPresenceRule](#) __, [C15 OtherIdentificationPresenceRule](#) __

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

5.4.10 **FinancialInstrumentAttributes <FinInstrmAttrbts>**

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C2 AdditionalDetailsRule, C16 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes112](#) on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1508
	DayCountBasis <DayCntBsis>	[0..1]	±		1508
	RegistrationForm <RegnForm>	[0..1]	±		1509
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1509
	PaymentStatus <PmtSts>	[0..1]	±		1509
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1509
	ClassificationType <ClssfctnTp>	[0..1]	±		1510
	OptionStyle <OptnStyle>	[0..1]	±		1510
	OptionType <OptnTp>	[0..1]	±		1510
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1511
	CouponDate <CpnDt>	[0..1]	Date		1511
	ExpiryDate <XpryDt>	[0..1]	Date		1511
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1511
	MaturityDate <MtrtyDt>	[0..1]	Date		1511
	IssueDate <IssDt>	[0..1]	Date		1511
	NextCallableDate <NxtClblDt>	[0..1]	Date		1512
	PutableDate <PutblDt>	[0..1]	Date		1512
	DatedDate <DtdDt>	[0..1]	Date		1512
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1512
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1512
	CurrentFactor <CurFctr>	[0..1]	Rate		1512
	NextFactor <NxtFctr>	[0..1]	Rate		1512
	InterestRate <IntrstRate>	[0..1]	Rate		1513
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1513
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1513
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1513
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1513
	PoolNumber <PoolNb>	[0..1]	±		1513
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1514
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1514

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CallableIndicator <ClblInd>	[0..1]	Indicator		1514
	PutableIndicator <PutblInd>	[0..1]	Indicator		1514
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1515
	ExercisePrice <ExrcPric>	[0..1]	±		1515
	SubscriptionPrice <SbcptPric>	[0..1]	±		1515
	ConversionPrice <ConvsvPric>	[0..1]	±		1515
	StrikePrice <StrkPric>	[0..1]	±		1516
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1516
	ContractSize <CtrctSz>	[0..1]	±	C28	1516
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1517
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1518

Constraints

- **AdditionalDetailsRule**

(Rule)

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

- **PlaceOfListingRule**

(Rule)

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

5.4.11 IntraPositionDetails <IntraPosDtls>

Presence: [1..1]

Definition: Intra-position movement transaction details.

Impacted by: C3 AdditionalDetailsRule, C5 BalanceFromToRule

IntraPositionDetails <IntraPosDtIs> contains the following **IntraPositionDetails58** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prty>	[0..1]	±		183
	SettlementQuantity <SttlmQty>	[1..1]	±	C12	184
	SecuritiesSubBalanceIdentification <SctiesSubBalId>	[0..1]	±		184
	SettlementDate <SttlmDt>	[1..1]	±		184
	BalanceFrom <BalFr>	[1..1]	±		185
	BalanceTo <BalTo>	[1..1]	±		185
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtIs>	[0..1]	Text		185

Constraints

- **AdditionalDetailsRule**

(Rule)

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

- **BalanceFromToRule**

(Rule)

The SecuritiesBalanceType of BalanceFrom must be different from the SecuritiesBalanceType of BalanceTo.

On Condition

 /BalanceFrom/Type/Code is present

And /BalanceTo/Type/Code is present

Following Must be True

 /BalanceFrom/Type/Code Must be different from /BalanceTo/Type/Code

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00149

– *Error Text:* 'Balance From' must be different from the 'Balance To'

5.4.11.1 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction is to be executed with a high priority.

Priority <Prty> contains one of the following elements (see [PriorityNumeric4Choice](#) on page 1708 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1709
Or}	Proprietary <Prtry>	[1..1]	±		1709

5.4.11.2 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

Impacted by: [C12 DigitalTokenUnitUsageRule](#)

SettlementQuantity <SttlmQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

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

5.4.11.3 SecuritiesSubBalanceIdentification <SctiesSubBalld>

Presence: [0..1]

Definition: Number identifying a securities sub balance type (for example, restriction identification etc...).

SecuritiesSubBalanceIdentification <SctiesSubBalld> contains the following elements (see [GenericIdentification37](#) on page 1585 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1585
	Issuer <Issr>	[0..1]	Text		1586

5.4.11.4 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be moved.

SettlementDate <SttlmDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

5.4.11.5 BalanceFrom <BalFr>

Presence: [1..1]

Definition: Balance from which the securities are moving.

BalanceFrom <BalFr> contains the following elements (see [SecuritiesSubBalanceTypeAndQuantityBreakdown5](#) on page 1473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1473
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1474

5.4.11.6 BalanceTo <BalTo>

Presence: [1..1]

Definition: Balance to which the securities are moving.

BalanceTo <BalTo> contains the following elements (see [SecuritiesSubBalanceTypeAndQuantityBreakdown5](#) on page 1473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1473
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1474

5.4.11.7 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which cannot be included within the structured fields of the message.

Datatype: [Max350Text](#) on page 2319

5.4.12 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C21 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

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

6 **MX semt.014.001.07** **IntraPositionMovementStatusAdviceV07**

6.1 **MessageDefinition Functionality**

Scope

An account servicer sends a IntraPositionMovementStatusAdvice to an account owner to advise the status of an intra-position movement instruction previously sent by the account owner.

The account servicer/owner relationship may be:

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

Usage

The message may also be used to:

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

Outline

The IntraPositionMovementStatusAdviceV07 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of a transaction as per the account owner (or the instructing party managing the account).

B. ProcessingStatus

Provides details on the processing status of the transaction.

C. SettlementStatus

Provides the status of settlement of a transaction.

D. TransactionDetails

Identifies the details of the transaction.

E. SupplementaryData

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

6.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntraPosMvmntStsAdvc>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	±	C8	191
	ProcessingStatus <PrcgSts>	[0..1]			192
{Or	Rejected <Rjctd>	[1..1]	±		192
Or	Repair <Rpr>	[1..1]	±		192
Or	Cancelled <Canc>	[1..1]	±		193
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		193
Or}	Proprietary <Prtry>	[1..1]	±		193
	SettlementStatus <StlmSts>	[0..1]	±	C10	194
	TransactionDetails <TxDtls>	[0..1]		C11, C12, C13	194
	PoolIdentification <PoolId>	[0..1]	Text		196
	AccountOwner <AcctOwnr>	[0..1]	±		196
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		196
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		197
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C3, C4, C6, C7, C9	197
	SettlementQuantity <StlmQty>	[1..1]	±	C5	199
	LotNumber <LotNb>	[0..1]	±		199
	SettlementDate <StlmDt>	[1..1]	±		199
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		200
	BalanceFrom <BalFr>	[0..1]	±		200
	BalanceTo <BalTo>	[0..1]	±		200
	SupplementaryData <SplmtryData>	[0..*]	±	C14	200

6.3 Constraints

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

C1 AdditionalReasonInformationRule

(Rule)

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

C2 AnyBIC

(Rule)

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

Error handling:

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

C3 DescriptionPresenceRule

(Rule)

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

Error handling:

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

C4 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C5 DigitalTokenUnitUsageRule

(Rule)

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

C6 ISINGuideline

(Rule)

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

C7 ISINPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194

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

C8 NoAccountOwnerTransactionIdentificationRule

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C9 OtherIdentificationPresenceRule

(Rule)

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

Error handling:

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

C10 PendingToFailingRule

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

C11 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

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

Error handling:

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

C12 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

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

Error handling:

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

C13 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

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

Error handling:

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

C14 SupplementaryDataRule

(Rule)

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

6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

6.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of a transaction as per the account owner (or the instructing party managing the account).

Impacted by: [C8 NoAccountOwnerTransactionIdentificationRule](#)

TransactionIdentification <TxId> contains the following elements (see [TransactionIdentifications29](#) on page 1557 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1557
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1557
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1557
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1557

Constraints

- **NoAccountOwnerTransactionIdentificationRule**
(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

6.4.2 ProcessingStatus <PrcgSts>

Presence: [0..1]

Definition: Provides details on the processing status of the transaction.

ProcessingStatus <PrcgSts> contains one of the following **IntraPositionProcessingStatus9Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rejected <Rjctd>	[1..1]	±		192
Or	Repair <Rpr>	[1..1]	±		192
Or	Cancelled <Canc>	[1..1]	±		193
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		193
Or}	Proprietary <Prtry>	[1..1]	±		193

6.4.2.1 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see [RejectionOrRepairStatus41Choice](#) on page 2043 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2043
Or}	Reason <Rsn>	[1..*]			2044
	Code <Cd>	[0..*]	±		2044
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2044

6.4.2.2 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/Request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see [RejectionOrRepairStatus41Choice](#) on page 2043 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2043
Or}	Reason <Rsn>	[1..*]			2044
	Code <Cd>	[0..*]	±		2044
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2044

6.4.2.3 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction has been cancelled.

Cancelled <Canc> contains one of the following elements (see [CancellationStatus24Choice](#) on page 2084 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2084
Or}	Reason <Rsn>	[1..*]			2084
	Code <Cd>	[1..1]			2085
{Or	Code <Cd>	[1..1]	CodeSet		2085
Or}	Proprietary <Prtry>	[1..1]	±		2086
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2086

6.4.2.4 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see [AcknowledgedAcceptedStatus21Choice](#) on page 2153 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2153
Or}	Reason <Rsn>	[1..*]	±		2153

6.4.2.5 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies a choice of status for the processing of an intra-position movement.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason6](#) on page 2150 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2150
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	2150

6.4.3 SettlementStatus <SttlmSts>

Presence: [0..1]

Definition: Provides the status of settlement of a transaction.

Impacted by: [C10 PendingToFailingRule](#)

SettlementStatus <SttlmSts> contains one of the following elements (see [SettlementStatus16Choice](#) on page 2140 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			2140
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2140
Or}	Reason <Rsn>	[1..*]	±		2141
Or	Failing <Fng>	[1..1]			2141
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2141
Or}	Reason <Rsn>	[1..*]	±		2141
Or}	Proprietary <Prtry>	[1..1]	±		2142

Constraints

- **PendingToFailingRule**

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

6.4.4 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

Impacted by: [C11 SafekeepingAccountOrBlockChainAddress1Rule](#), [C12 SafekeepingAccountOrBlockChainAddress2Rule](#), [C13 SafekeepingAccountOrBlockChainAddress3Rule](#)

TransactionDetails <TxDtIs> contains the following **IntraPositionDetails60** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PoolIdentification <PoolId>	[0..1]	Text		196
	AccountOwner <AcctOwnr>	[0..1]	±		196
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		196
	BlockChainAddressOrWallet <BlckChainAdrOrWlIt>	[0..1]	±		197
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C3, C4, C6, C7, C9	197
	SettlementQuantity <SttlmQty>	[1..1]	±	C5	199
	LotNumber <LotNb>	[0..1]	±		199
	SettlementDate <SttlmDt>	[1..1]	±		199
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		200
	BalanceFrom <BalFr>	[0..1]	±		200
	BalanceTo <BalTo>	[0..1]	±		200

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

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

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

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

• **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

 /SafekeepingAccount Must be present
 Or /BlockChainAddressOrWallet Must be present

Error handling:

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

6.4.4.1 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: Max35Text on page 2320

6.4.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains one of the following elements (see PartyIdentification127Choice on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1776
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1776

6.4.4.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

6.4.4.4 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see [BlockChainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

6.4.4.5 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: [C3 DescriptionPresenceRule](#) __, [C4 DescriptionUsageRule](#), [C6 ISINGuideline](#), [C7 ISINPresenceRule](#) __, [C9 OtherIdentificationPresenceRule](#) __

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

Constraints

- **DescriptionPresenceRule**
(Rule)

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

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

Error handling:

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

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

- **ISINPresenceRule**

(Rule)

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

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

Error handling:

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

- **OtherIdentificationPresenceRule**

(Rule)

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

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193

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

6.4.4.6 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

Impacted by: [C5 DigitalTokenUnitUsageRule](#)

SettlementQuantity <SttlmQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

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

6.4.4.7 LotNumber <LotNb>

Presence: [0..1]

Definition: Number identifying a lot constituting the financial instrument.

LotNumber <LotNb> contains the following elements (see [GenericIdentification37](#) on page 1585 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1585
	Issuer <Issr>	[0..1]	Text		1586

6.4.4.8 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be moved.

SettlementDate <SttlmDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

6.4.4.9 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: [ISODatetime](#) on page 2313

6.4.4.10 BalanceFrom <BalFr>

Presence: [0..1]

Definition: Balance from which the securities are moving.

BalanceFrom <BalFr> contains one of the following elements (see [SecuritiesBalanceType7Choice](#) on page 1485 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1485
Or}	Proprietary <Prtry>	[1..1]	±		1486

6.4.4.11 BalanceTo <BalTo>

Presence: [0..1]

Definition: Balance to which the securities are moving.

BalanceTo <BalTo> contains one of the following elements (see [SecuritiesBalanceType7Choice](#) on page 1485 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1485
Or}	Proprietary <Prtry>	[1..1]	±		1486

6.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C14 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

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

7 **MX semt.015.001.09** **IntraPositionMovementConfirmationV09**

7.1 **MessageDefinition Functionality**

Scope

The IntraPositionMovementConfirmation is sent by an account servicer to an account owner to confirm the movement of securities within its holding from one sub-balance to another, for example, blocking of securities.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of its participant
- an agent (sub-custodian) acting on behalf of its global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

Outline

The IntraPositionMovementConfirmationV09 MessageDefinition is composed of 9 MessageBuildingBlocks:

- A. **AdditionalParameters**
Additional parameters for the transaction.
- B. **AccountOwner**
Party that legally owns the account.
- C. **SafekeepingAccount**
Account to or from which a securities entry is made.
- D. **BlockChainAddressOrWallet**
Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.
- E. **SafekeepingPlace**

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

F. FinancialInstrumentIdentification

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

G. FinancialInstrumentAttributes

Elements characterising a financial instrument.

H. IntraPositionDetails

Intra-position movement transaction details.

I. SupplementaryData

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

7.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntraPosMvmntConf>	[1..1]		C18, C19, C20	
	AdditionalParameters <AddtlParams>	[0..1]	±		209
	AccountOwner <AcctOwnr>	[0..1]	±		210
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		210
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		210
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		210
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C10, C11, C14, C15, C16	211
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C17	212
	IntraPositionDetails <IntraPosDtls>	[1..1]		C4, C6	215
	SettledQuantity <SttldQty>	[1..1]	±	C12	216
	SecuritiesSubBalanceIdentification <SctiesSubBalld>	[0..1]	±		217
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		217
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±	C12	218
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C12	218
	SettlementDate <SttlmDt>	[1..1]	±		219
	AvailableDate <AvlblDt>	[0..1]	±		219
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C13	219
	BalanceFrom <BalFr>	[1..1]	±		220
	BalanceTo <BalTo>	[1..1]	±		220
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		220
	SupplementaryData <SplmtryData>	[0..*]	±	C21	220

7.3 Constraints

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

C1 ActiveCurrency

(Rule)

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

Error handling:

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

C2 ActiveOrHistoricCurrency

(Rule)

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

Error handling:

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

C3 AdditionalDetailsRule

(Rule)

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

C4 AdditionalDetailsRule

(Rule)

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

C5 AnyBIC

(Rule)

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

Error handling:

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

C6 BalanceFromToRule

(Rule)

The BalanceFrom/Type must be different from the BalanceTo/Type. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00149
- *Error Text:* 'Balance From' must be different from the 'Balance To'

C7 Country

(Rule)

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

Error handling:

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

C8 CurrencyAmount

(Rule)

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

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

Error handling:

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

C9 CurrencyAmount

(Rule)

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

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

Error handling:

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

C10 DescriptionPresenceRule

(Rule)

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

Error handling:

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

C11 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 EventTypeRule

(Rule)

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

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 PlaceOfListingRule

(Rule)

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

C18 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

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

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

Error handling:

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

This constraint is defined at the MessageDefinition level.

C19 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

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

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

Error handling:

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

This constraint is defined at the MessageDefinition level.

C20 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

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

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

Error handling:

– *Error severity:* Warning

– *Error Code:* X00553

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

This constraint is defined at the MessageDefinition level.

C21 SupplementaryDataRule

(Rule)

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

7.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

7.4.1 AdditionalParameters <AddtlParams>

Presence: [0..1]

Definition: Additional parameters for the transaction.

AdditionalParameters <AddtlParams> contains the following elements (see [AdditionalParameters33](#) on page 1598 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		1599
	PreviousPartialConfirmationIdentification <PrvsPrtlConfld>	[0..1]	Text		1599
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[0..1]	Text		1599
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1599
	PoolIdentification <Poolld>	[0..1]	Text		1600
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		1600
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		1600
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1600
	ProcessorTransactionIdentification <PrcrTxld>	[0..1]	Text		1600

7.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains one of the following elements (see [PartyIdentification127Choice](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1776
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1776

7.4.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

7.4.4 BlockchainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

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

BlockchainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see [BlockchainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

7.4.5 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 1680 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			1680
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1681
	Identification <Id>	[0..1]	Text		1681
Or	Country <Ctry>	[1..1]	CodeSet	C3	1681
Or	TypeAndIdentification <TpAndId>	[1..1]			1681
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1682
	Identification <Id>	[1..1]	IdentifierSet	C1	1682
Or}	Proprietary <Prtry>	[1..1]	±		1682

7.4.6 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: [C10 DescriptionPresenceRule](#) __, [C11 DescriptionUsageRule](#), [C14 ISINGuideline](#), [C15 ISINPresenceRule](#) __, [C16 OtherIdentificationPresenceRule](#) __

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

7.4.7 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C3 AdditionalDetailsRule, C17 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes112](#) on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1508
	DayCountBasis <DayCntBsis>	[0..1]	±		1508
	RegistrationForm <RegnForm>	[0..1]	±		1509
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1509
	PaymentStatus <PmtSts>	[0..1]	±		1509
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1509
	ClassificationType <ClssfctnTp>	[0..1]	±		1510
	OptionStyle <OptnStyle>	[0..1]	±		1510
	OptionType <OptnTp>	[0..1]	±		1510
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1511
	CouponDate <CpnDt>	[0..1]	Date		1511
	ExpiryDate <XpryDt>	[0..1]	Date		1511
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1511
	MaturityDate <MtrtyDt>	[0..1]	Date		1511
	IssueDate <IssDt>	[0..1]	Date		1511
	NextCallableDate <NxtClblDt>	[0..1]	Date		1512
	PutableDate <PutblDt>	[0..1]	Date		1512
	DatedDate <DtdDt>	[0..1]	Date		1512
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1512
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1512
	CurrentFactor <CurFctr>	[0..1]	Rate		1512
	NextFactor <NxtFctr>	[0..1]	Rate		1512
	InterestRate <IntrstRate>	[0..1]	Rate		1513
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1513
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1513
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1513
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1513
	PoolNumber <PoolNb>	[0..1]	±		1513
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1514
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1514

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CallableIndicator <ClblInd>	[0..1]	Indicator		1514
	PutableIndicator <PutblInd>	[0..1]	Indicator		1514
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1515
	ExercisePrice <ExrcPric>	[0..1]	±		1515
	SubscriptionPrice <SbcptPric>	[0..1]	±		1515
	ConversionPrice <ConvsvPric>	[0..1]	±		1515
	StrikePrice <StrkPric>	[0..1]	±		1516
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1516
	ContractSize <CtrctSz>	[0..1]	±	C28	1516
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1517
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1518

Constraints

- **AdditionalDetailsRule**

(Rule)

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

- **PlaceOfListingRule**

(Rule)

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

7.4.8 IntraPositionDetails <IntraPosDtls>

Presence: [1..1]

Definition: Intra-position movement transaction details.

Impacted by: C4 AdditionalDetailsRule, C6 BalanceFromToRule

IntraPositionDetails <IntraPosDtIs> contains the following **IntraPositionDetails59** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±	C12	216
	SecuritiesSubBalanceIdentification <SctiesSubBalld>	[0..1]	±		217
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		217
	PreviouslySettledQuantity <PrevslySttldQty>	[0..1]	±	C12	218
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C12	218
	SettlementDate <SttlmDt>	[1..1]	±		219
	AvailableDate <AvlblDt>	[0..1]	±		219
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C13	219
	BalanceFrom <BalFr>	[1..1]	±		220
	BalanceTo <BalTo>	[1..1]	±		220
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtIs>	[0..1]	Text		220

Constraints

- **AdditionalDetailsRule**

(Rule)

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

- **BalanceFromToRule**

(Rule)

The BalanceFrom/Type must be different from the BalanceTo/Type.

On Condition

 /BalanceFrom/Type/Code is present

And /BalanceTo/Type/Code is present

Following Must be True

 /BalanceFrom/Type/Code Must be different from /BalanceTo/Type/Code

Error handling:

- *Error severity:* Fatal

- *Error Code:* X00149

- *Error Text:* 'Balance From' must be different from the 'Balance To'

7.4.8.1 SettledQuantity <SttldQty>

Presence: [1..1]

Definition: Quantity of financial instrument effectively settled.

Impacted by: C12 DigitalTokenUnitUsageRule

SettledQuantity <SttldQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

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

7.4.8.2 SecuritiesSubBalanceldentification <SctiesSubBalld>

Presence: [0..1]

Definition: Number identifying a Securities Sub balance Type for example restriction identification.

SecuritiesSubBalanceldentification <SctiesSubBalld> contains the following elements (see [GenericIdentification37](#) on page 1585 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1585
	Issuer <Issr>	[0..1]	Text		1586

7.4.8.3 CollateralMonitorAmount <CollMntrAmt>

Presence: [0..1]

Definition: Value of the collateral available for the delivery settlement process at the account level.

CollateralMonitorAmount <CollMntrAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

7.4.8.4 PreviouslySettledQuantity <PrevslySttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument previously settled.

Impacted by: [C12 DigitalTokenUnitUsageRule](#)

PreviouslySettledQuantity <PrevslySttldQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

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

7.4.8.5 RemainingToBeSettledQuantity <RmngToBeSttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument remaining to be settled.

Impacted by: [C12 DigitalTokenUnitUsageRule](#)

RemainingToBeSettledQuantity <RmngToBeSttldQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

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

7.4.8.6 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities were moved.

SettlementDate <SttlmDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

7.4.8.7 AvailableDate <AvlbidDt>

Presence: [0..1]

Definition: Date/time securities become available for sale (if securities become unavailable, this specifies the date/time at which they will become available again).

AvailableDate <AvlbidDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

7.4.8.8 CorporateActionEventType <CorpActnEvtTp>

Presence: [0..1]

Definition: Specifies the type of corporate event.

Impacted by: [C13 EventTypeRule](#)

CorporateActionEventType <CorpActnEvtTp> contains one of the following elements (see [CorporateActionEventType88Choice](#) on page 1653 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1653
Or}	Proprietary <Prtry>	[1..1]	±		1660

Constraints

- **EventTypeRule**
(Rule)

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

7.4.8.9 BalanceFrom <BalFr>

Presence: [1..1]

Definition: Balance from which the securities are moving.

BalanceFrom <BalFr> contains the following elements (see [SecuritiesSubBalanceTypeAndQuantityBreakdown5 on page 1473](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1473
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1474

7.4.8.10 BalanceTo <BalTo>

Presence: [1..1]

Definition: Balance to which the securities are moving.

BalanceTo <BalTo> contains the following elements (see [SecuritiesSubBalanceTypeAndQuantityBreakdown5 on page 1473](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1473
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1474

7.4.8.11 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: [Max350Text on page 2319](#)

7.4.9 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C21 SupplementaryDataRule

SupplementaryData <SplmtryData> contains the following elements (see SupplementaryData1 on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

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

8 **MX semt.016.001.09** **IntraPositionMovementPostingReportV09**

8.1 **MessageDefinition Functionality**

Scope

The IntraPositionMovementPostingReport is sent by an account servicer to an account owner to provide the details of increases and decreases in securities with a given status within a holding, that is, intra-position transfers, which occurred during a specified period, for all or selected securities in a specified safekeeping account which the account servicer holds for the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of its participant
- an agent (sub-custodian) acting on behalf of its global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

:

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

Outline

The IntraPositionMovementPostingReportV09 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. Pagination

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

B. StatementGeneralDetails

General information related to the report.

C. AccountOwner

Party that legally owns the account.

D. SafekeepingAccount

Account to or from which a securities entry is made.

E. BlockchainAddressOrWallet

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

F. FinancialInstrument

Reporting per financial instrument.

8.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntraPosMvmntPstngRpt>	[1..1]		C19, C20, C21	
	Pagination <Pgntn>	[1..1]	±		229
	StatementGeneralDetails <StmntGnlDtls>	[1..1]	±	C18	230
	AccountOwner <AcctOwnr>	[0..1]	±		230
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		231
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		231
	FinancialInstrument <FinInstrm>	[0..*]			231
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C10, C11, C14, C15, C16	232
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C17	234
	SubBalance <SubBal>	[1..*]		C6	236
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		237
	BalanceFrom <BalFr>	[1..1]	±		238
	IntraPositionMovement <IntraPosMvmnt>	[1..*]		C4	238
	Identification <Id>	[0..1]	±		239
	SettledQuantity <SttldQty>	[1..1]	±	C12	240
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±	C12	240
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C12	241
	SecuritiesSubBalanceIdentification <SctiesSubBalId>	[0..1]	±		241
	BalanceTo <BalTo>	[1..1]	±		242
	SettlementDate <SttlmDt>	[1..1]	±		242
	AvailableDate <AvlblDt>	[0..1]	±		242
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		242
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C13	243
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		243
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		243
	SupplementaryData <SplmtryData>	[0..*]	±	C22	244

8.3 Constraints

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

C1 **ActiveCurrency**

(Rule)

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

Error handling:

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

C2 **ActiveOrHistoricCurrency**

(Rule)

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

Error handling:

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

C3 **AdditionalDetailsRule**

(Rule)

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

C4 **AdditionalDetailsRule**

(Rule)

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

C5 **AnyBIC**

(Rule)

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

Error handling:

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

C6 BalanceFromToRule2

(Rule)

BalanceFrom/Code must be different from the IntraPositionMovement/BalanceTo/Code. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00149
- *Error Text:* 'Balance From' must be different from the 'Balance To'

C7 Country

(Rule)

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

Error handling:

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

C8 CurrencyAmount

(Rule)

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

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

Error handling:

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

C9 CurrencyAmount

(Rule)

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

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

Error handling:

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

C10 DescriptionPresenceRule

(Rule)

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

Error handling:

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

C11 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 EventTypeRule

(Rule)

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

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 PlaceOfListingRule

(Rule)

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

C18 ReportNumberRule

(Rule)

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

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

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

C19 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

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

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554

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

This constraint is defined at the MessageDefinition level.

C20 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

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

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

Error handling:

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

This constraint is defined at the MessageDefinition level.

C21 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

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

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

Error handling:

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

This constraint is defined at the MessageDefinition level.

C22 SupplementaryDataRule

(Rule)

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

8.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

8.4.1 Pagination <Pgntn>

Presence: [1..1]

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

Pagination <Pgntn> contains the following elements (see [Pagination1](#) on page 1683 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1683
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1683

8.4.2 StatementGeneralDetails <StmtGnIDtls>

Presence: [1..1]

Definition: General information related to the report.

Impacted by: [C18 ReportNumberRule](#)

StatementGeneralDetails <StmtGnIDtls> contains the following elements (see [Statement80](#) on page 1618 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1619
	QueryReference <QryRef>	[0..1]	Text		1619
	StatementIdentification <Stmtd>	[0..1]	Text		1619
	StatementPeriod <StmtdPrd>	[1..1]	±		1619
	Frequency <Frqcy>	[0..1]	±		1619
	UpdateType <UpdTp>	[0..1]	±		1620
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1620

Constraints

- **ReportNumberRule**

(Rule)

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

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

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

8.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains one of the following elements (see [PartyIdentification127Choice](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1776
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1776

8.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

8.4.5 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

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

BlockchainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockchainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

8.4.6 FinancialInstrument <FinInstrm>

Presence: [0..*]

Definition: Reporting per financial instrument.

FinancialInstrument <FinInstrm> contains the following **FinancialInstrumentDetails40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C10, C11, C14, C15, C16	232
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C17	234
	SubBalance <SubBal>	[1..*]		C6	236
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		237
	BalanceFrom <BalFr>	[1..1]	±		238
	IntraPositionMovement <IntraPosMvmnt>	[1..*]		C4	238
	Identification <Id>	[0..1]	±		239
	SettledQuantity <SttldQty>	[1..1]	±	C12	240
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±	C12	240
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C12	241
	SecuritiesSubBalanceIdentification <SctiesSubBalId>	[0..1]	±		241
	BalanceTo <BalTo>	[1..1]	±		242
	SettlementDate <SttlmDt>	[1..1]	±		242
	AvailableDate <AvlbidDt>	[0..1]	±		242
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		242
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C13	243
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		243
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		243
	SupplementaryData <SplmtryData>	[0..*]	±	C22	244

8.4.6.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: C10 DescriptionPresenceRule, C11 DescriptionUsageRule, C14 ISINGuideline,
C15 ISINPresenceRule, C16 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

8.4.6.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C3 AdditionalDetailsRule, C17 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes112](#) on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1508
	DayCountBasis <DayCntBsis>	[0..1]	±		1508
	RegistrationForm <RegnForm>	[0..1]	±		1509
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1509
	PaymentStatus <PmtSts>	[0..1]	±		1509
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1509
	ClassificationType <ClssfctnTp>	[0..1]	±		1510
	OptionStyle <OptnStyle>	[0..1]	±		1510
	OptionType <OptnTp>	[0..1]	±		1510
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1511
	CouponDate <CpnDt>	[0..1]	Date		1511
	ExpiryDate <XpryDt>	[0..1]	Date		1511
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1511
	MaturityDate <MtrtyDt>	[0..1]	Date		1511
	IssueDate <IssDt>	[0..1]	Date		1511
	NextCallableDate <NxtClblDt>	[0..1]	Date		1512
	PutableDate <PutblDt>	[0..1]	Date		1512
	DatedDate <DtdDt>	[0..1]	Date		1512
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1512
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1512
	CurrentFactor <CurFctr>	[0..1]	Rate		1512
	NextFactor <NxtFctr>	[0..1]	Rate		1512
	InterestRate <IntrstRate>	[0..1]	Rate		1513
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1513
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1513
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1513
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1513
	PoolNumber <PoolNb>	[0..1]	±		1513
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1514
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1514

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CallableIndicator <ClblInd>	[0..1]	Indicator		1514
	PutableIndicator <PutblInd>	[0..1]	Indicator		1514
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1515
	ExercisePrice <ExrcPric>	[0..1]	±		1515
	SubscriptionPrice <SbcptPric>	[0..1]	±		1515
	ConversionPrice <ConvsvPric>	[0..1]	±		1515
	StrikePrice <StrkPric>	[0..1]	±		1516
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1516
	ContractSize <CtrctSz>	[0..1]	±	C28	1516
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1517
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1518

Constraints

- **AdditionalDetailsRule**

(Rule)

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

- **PlaceOfListingRule**

(Rule)

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

8.4.6.3 SubBalance <SubBal>

Presence: [1..*]

Definition: Identification of the sub-balance.

Impacted by: C6 BalanceFromToRule2

SubBalance <SubBal> contains the following **IntraPositionDetails57** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		237
	BalanceFrom <BalFr>	[1..1]	±		238
	IntraPositionMovement <IntraPosMvmnt>	[1..*]		C4	238
	Identification <Id>	[0..1]	±		239
	SettledQuantity <SttldQty>	[1..1]	±	C12	240
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±	C12	240
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C12	241
	SecuritiesSubBalanceIdentification <SctiesSubBalld>	[0..1]	±		241
	BalanceTo <BalTo>	[1..1]	±		242
	SettlementDate <SttlmDt>	[1..1]	±		242
	AvailableDate <AvlbidDt>	[0..1]	±		242
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		242
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C13	243
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		243
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		243
	SupplementaryData <SplmtryData>	[0..*]	±	C22	244

Constraints

- **BalanceFromToRule2**

(Rule)

BalanceFrom/Code must be different from the IntraPositionMovement/BalanceTo/Code.

On Condition

 /IntraPositionMovement[*]/BalanceTo/Code is present

And /BalanceFrom/Code is present

Following Must be True

 /IntraPositionMovement[*]/BalanceTo/Code Must be different from /BalanceFrom/Code

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00149

– *Error Text:* 'Balance From' must be different from the 'Balance To'

8.4.6.3.1 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 1680 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			1680
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1681
	Identification <Id>	[0..1]	Text		1681
Or	Country <Ctry>	[1..1]	CodeSet	C3	1681
Or	TypeAndIdentification <TpAndId>	[1..1]			1681
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1682
	Identification <Id>	[1..1]	IdentifierSet	C1	1682
Or}	Proprietary <Prtry>	[1..1]	±		1682

8.4.6.3.2 BalanceFrom <BalFr>

Presence: [1..1]

Definition: Balance from which the securities were moved.

BalanceFrom <BalFr> contains one of the following elements (see [SecuritiesBalanceType6Choice](#) on page 1483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1485

8.4.6.3.3 IntraPositionMovement <IntraPosMvmnt>

Presence: [1..*]

Definition: Intra-position movement(s) having been performed.

Impacted by: [C4 AdditionalDetailsRule](#)

IntraPositionMovement <IntraPosMvmnt> contains the following **IntraPositionMovementDetails19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		239
	SettledQuantity <SttldQty>	[1..1]	±	C12	240
	PreviouslySettledQuantity <PrevslySttldQty>	[0..1]	±	C12	240
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C12	241
	SecuritiesSubBalanceIdentification <SctiesSubBalld>	[0..1]	±		241
	BalanceTo <BalTo>	[1..1]	±		242
	SettlementDate <SttldDt>	[1..1]	±		242
	AvailableDate <AvlbdDt>	[0..1]	±		242
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		242
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C13	243
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		243
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		243
	SupplementaryData <SplmtryData>	[0..*]	±	C22	244

Constraints

- **AdditionalDetailsRule**

(Rule)

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

8.4.6.3.3.1 Identification <Id>

Presence: [0..1]

Definition: Identifications (account owner and/or account servicer) of the intra-position movement.

Identification <Id> contains one of the following elements (see [References72Choice](#) on page 1572 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1573
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1573
Or	PoolIdentification <PoolId>	[1..1]	Text		1573
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1573
Or	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1573
Or}	ProcessorTransactionIdentification <PrcrTxId>	[1..1]	Text		1573

8.4.6.3.3.2 SettledQuantity <SttldQty>

Presence: [1..1]

Definition: Quantity of financial instrument effectively settled.

Impacted by: [C12 DigitalTokenUnitUsageRule](#)

SettledQuantity <SttldQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

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

8.4.6.3.3.3 PreviouslySettledQuantity <PrevslySttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument previously settled.

Impacted by: [C12 DigitalTokenUnitUsageRule](#)

PreviouslySettledQuantity <PrevslySttldQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

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

8.4.6.3.3.4 RemainingToBeSettledQuantity <RmngToBeSttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument remaining to be settled.

Impacted by: [C12 DigitalTokenUnitUsageRule](#)

RemainingToBeSettledQuantity <RmngToBeSttldQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

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

8.4.6.3.3.5 SecuritiesSubBalanceIdentification <SctiesSubBalld>

Presence: [0..1]

Definition: Number identifying a securities sub-balance type for example restriction identification.

SecuritiesSubBalanceIdentification <SctiesSubBalld> contains the following elements (see [GenericIdentification37](#) on page 1585 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1585
	Issuer <Issr>	[0..1]	Text		1586

8.4.6.3.3.6 BalanceTo <BalTo>

Presence: [1..1]

Definition: Balance to which the securities were moved.

BalanceTo <BalTo> contains one of the following elements (see [SecuritiesBalanceType6Choice](#) on page 1483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1485

8.4.6.3.3.7 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities were moved.

SettlementDate <SttlmDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

8.4.6.3.3.8 AvailableDate <AvlbidDt>

Presence: [0..1]

Definition: Date/time securities become available for sale (if securities become unavailable, this specifies the date/time at which they will become available again).

AvailableDate <AvlbidDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

8.4.6.3.3.9 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: [ISODateTime](#) on page 2313

8.4.6.3.3.10 CorporateActionEventType <CorpActnEvtTp>

Presence: [0..1]

Definition: Specifies the type of corporate event.

Impacted by: [C13 EventTypeRule](#)

CorporateActionEventType <CorpActnEvtTp> contains one of the following elements (see [CorporateActionEventType88Choice](#) on page 1653 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1653
Or}	Proprietary <Prtry>	[1..1]	±		1660

Constraints

- **EventTypeRule**

(Rule)

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

8.4.6.3.3.11 CollateralMonitorAmount <CollMntrAmt>

Presence: [0..1]

Definition: Value of the collateral available for the delivery settlement process at the account level.

CollateralMonitorAmount <CollMntrAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

8.4.6.3.3.12 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: Max350Text on page 2319

8.4.6.3.3.13 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C22 SupplementaryDataRule

SupplementaryData <SplmtryData> contains the following elements (see SupplementaryData1 on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

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

9 MX semt.017.001.12 SecuritiesTransactionPostingReportV12

9.1 MessageDefinition Functionality

Scope

SecuritiesTransactionPostingReport is sent by an account servicer to an account owner to provide the details of increases and decreases of holdings which occurred during a specified period, for all or selected securities in the specified safekeeping account or sub-safekeeping account which the account servicer holds for the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of its participants
- an agent (sub-custodian) acting on behalf of its global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

This message may be used as a trade date based or a settlement date based statement.

The message may also be used to:

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

Outline

The SecuritiesTransactionPostingReportV12 MessageDefinition is composed of 8 MessageBuildingBlocks:

A. Pagination

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

B. StatementGeneralDetails

Provides general information to the report.

C. AccountOwner

Party that legally owns the account.

D. SafekeepingAccount

Account to or from which a securities entry is made.

E. BlockchainAddressOrWallet

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

F. IntermediaryInformation

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

G. FinancialInstrumentDetails

Reporting per financial instrument.

H. SubAccountDetails

Details at sub-account level.

9.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesTxPstngRpt>	[1..1]		C11, C12, C25, C28, C31, C37, C33	
	Pagination <Pgntn>	[1..1]	±		262
	StatementGeneralDetails <StmtGnlDtls>	[1..1]	±	C24	262
	AccountOwner <AcctOwnr>	[0..1]	±		263
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		263
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		263
	IntermediaryInformation <IntrmyInf>	[0..10]	±		264
	FinancialInstrumentDetails <FinInstrmDtls>	[0..*]			264
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C13, C14, C18	266
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		268
	PriceDetails <PricDtls>	[0..1]	±	C41	268
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	269
	OpeningBalance <OpngBal>	[0..1]	±	C35	270
	ClosingBalance <ClsgBal>	[0..1]	±	C36	270
	Transaction <Tx>	[1..*]		C16	270
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		272
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		272
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		273
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		273
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		273
	TradIdentification <TradId>	[0..*]	Text		273
	PoolIdentification <PoolId>	[0..1]	Text		273
	CommonIdentification <CmonId>	[0..1]	Text		273
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		273

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		273
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		274
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		274
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		274
	MasterReference <MstrRef>	[0..1]	Text		274
	ClientReference <ClntRef>	[0..1]	±		274
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		274
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		275
	TransactionDetails <TxDtls>	[0..1]		C2, C23, C39, C40	275
	TransactionActivity <TxActvty>	[1..1]	±		279
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		280
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		280
	Payment <Pmt>	[1..1]	CodeSet		280
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C34	281
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		282
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	282
	PlaceOfClearing <PlcOfClr>	[0..1]	±		282
	PostingQuantity <PstngQty>	[1..1]	±		283
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C17	283
	PostingAmount <PstngAmt>	[0..1]	±		283
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		283
	TradeDate <TradDt>	[0..1]	±		284
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		284
	SettlementDate <SttlmDt>	[0..1]	±		284
	ValueDate <ValDt>	[0..1]	±		285
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		285
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		285
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C19, C20,	285

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C21, C22	
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C19, C20, C21, C22	287
	ReversalIndicator <RvslInd>	[0..1]	Indicator		288
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		288
	SupplementaryData <SplmtryData>	[0..*]	±	C38	289
	SubAccountDetails <SubAcctDtls>	[0..*]		C27, C30	289
	AccountOwner <AcctOwnr>	[0..1]	±		292
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		293
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		293
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		293
	FinancialInstrumentDetails <FinInstrmDtls>	[0..*]			293
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C13, C14, C18	295
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		297
	PriceDetails <PricDtls>	[0..1]	±	C41	297
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	298
	OpeningBalance <OpngBal>	[0..1]	±	C35	299
	ClosingBalance <ClsgBal>	[0..1]	±	C36	299
	Transaction <Tx>	[1..*]		C16	299
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		301
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		301
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		302
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		302
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		302
	TradeIdentification <TradId>	[0..*]	Text		302
	PoolIdentification <PoolId>	[0..1]	Text		302
	CommonIdentification <CmonId>	[0..1]	Text		302
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		302

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		302
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		303
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		303
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		303
	MasterReference <MstrRef>	[0..1]	Text		303
	ClientReference <ClntRef>	[0..1]	±		303
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		303
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		304
	TransactionDetails <TxDtls>	[0..1]		C2, C23, C39, C40	304
	TransactionActivity <TxActvty>	[1..1]	±		308
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		309
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		309
	Payment <Pmt>	[1..1]	CodeSet		309
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C34	310
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		311
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	311
	PlaceOfClearing <PlcOfClr>	[0..1]	±		311
	PostingQuantity <PstngQty>	[1..1]	±		312
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C17	312
	PostingAmount <PstngAmt>	[0..1]	±		312
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		312
	TradeDate <TradDt>	[0..1]	±		313
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		313
	SettlementDate <SttlmDt>	[0..1]	±		313
	ValueDate <ValDt>	[0..1]	±		314
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		314
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		314
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C19, C20,	314

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C21, C22	
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C19, C20, C21, C22	316
	ReversalIndicator <RvslInd>	[0..1]	Indicator		317
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		317
	SupplementaryData <SplmtryData>	[0..*]	±	C38	318

9.3 Constraints

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

C1 ActiveOrHistoricCurrency

(Rule)

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

Error handling:

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

C2 AdditionalDetailsRule

(Rule)

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

C3 AnyBIC

(Rule)

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

Error handling:

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

C4 CashClearingSystemRule

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

C5 Country

(Rule)

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

Error handling:

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

C6 CurrencyAmount

(Rule)

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

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

Error handling:

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

C7 DescriptionPresenceRule

(Rule)

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

Error handling:

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

C8 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C9 DigitalTokenUnitUsageRule

(Rule)

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

C10 EventTypeRule

(Rule)

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

C11 FinancialInstrumentDetailsOrSubAccountDetailsRule

(Rule)

If StatementGeneralDetails/ActivityIndicator is FALSE (No), then FinancialInstrumentDetails and SubAccountDetails must be absent. (CrossElementComplexRule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00137
- *Error Text:* FinancialInstrumentDetails and SubAccountDetails must be absent.

This constraint is defined at the MessageDefinition level.

C12 FinancialInstrumentDetailsReportingRule

(Rule)

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

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00135
- *Error Text:* FinancialInstrumentDetails must be present.

This constraint is defined at the MessageDefinition level.

C13 ISINGuideline

(Rule)

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

C14 ISINPresenceRule

(Rule)

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

Error handling:

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

C15 MarketTypeAndIdentificationRule

(Rule)

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

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

C16 NoAccountOwnerTransactionIdentificationRule

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C17 NumberRule

(Rule)

If Number is negative, then Sign must be present.

C18 OtherIdentificationPresenceRule

(Rule)

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

Error handling:

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

C19 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C20 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C21 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C22 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C23 PostingAmountRule

(Rule)

If the instruction is against payment, PostingAmount must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00132
- *Error Text:* PostingAmount must be present.

C24 ReportNumberRule

(Rule)

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

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

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

C25 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

```
On Condition
  /SafekeepingAccount is present
Following Must be True
  /BlockChainAddressOrWallet Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C26 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C27 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C28 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

On Condition
 /BlockchainAddressOrWallet is present
Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C29 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C30 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C31 SafekeepingAccountOrBlockchainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Following Must be True
 /SafekeepingAccount Must be present
Or /BlockchainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C32 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C33 SecuritiesMarketPracticeGroupGuideline

(Guideline)

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C34 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C35 ShortLongDefaultRule

(Rule)

If Shortlong is absent, then the default is long, that is, balance is positive.

C36 ShortLongDefaultRule

(Rule)

If Shortlong is absent, then the default is long, that is, balance is positive.

C37 SubAccountDetailsFinancialInstrumentPresenceRule

(Rule)

If StatementGeneralDetails/ActivityIndicator is TRUE (Yes) and SubAccountIndicator is TRUE (YES), then SubAccountDetails must be present and FinancialInstrumentDetails must be absent. (CrossElementComplexRule)

On Condition
 /StatementGeneralDetails/SubAccountIndicator is equal to value 'true'
And /StatementGeneralDetails/ActivityIndicator is equal to value 'true'
Following Must be True
 /SubAccountDetails[*] Must be present
And /FinancialInstrumentDetails[*] Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00134
- *Error Text:* SubAccountDetails must be present and FinancialInstrumentDetails must be absent.

This constraint is defined at the MessageDefinition level.

C38 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

C39 TwoLegTransactionOpeningClosing1Rule

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

C40 TwoLegTransactionOpeningClosing2Rule

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is confirmed by sending the following

combination of SecuritiesMovementType codes and SettlementParameters/
SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

C41 ValueRule

(Rule)

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

9.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

9.4.1 Pagination <Pgntn>

Presence: [1..1]

Definition: Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

Pagination <Pgntn> contains the following elements (see [Pagination1](#) on page 1683 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1683
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1683

9.4.2 StatementGeneralDetails <StmtGnIDtls>

Presence: [1..1]

Definition: Provides general information to the report.

Impacted by: [C24 ReportNumberRule](#)

StatementGeneralDetails <StmtGnIDtls> contains the following elements (see [Statement79](#) on page 1620 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1621
	QueryReference <QryRef>	[0..1]	Text		1621
	StatementIdentification <Stmtd>	[0..1]	Text		1621
	StatementPeriod <StmtdPrd>	[1..1]	±		1621
	Frequency <Frqcy>	[0..1]	±		1622
	UpdateType <UpdTp>	[0..1]	±		1622
	StatementBasis <StmtdBsis>	[1..1]	±		1622
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1622
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		1622

Constraints

- **ReportNumberRule**

(Rule)

If ReportNumber/Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

9.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

9.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount36](#) on page 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1399
	Type <Tp>	[0..1]	±		1400
	Name <Nm>	[0..1]	Text		1400
	Designation <Dsgnt>	[0..1]	Text		1400

9.4.5 BlockchainAddressOrWallet <BlckChainAdrOrWlt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlickChainAdrOrWilt> contains the following elements (see [BlockchainAddressWallet4](#) on page 1639 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1640
	Type <Tp>	[0..1]	±		1640
	Name <Nm>	[0..1]	Text		1640
	Designation <Dsgnt>	[0..1]	Text		1640

9.4.6 IntermediaryInformation <IntrmyInf>

Presence: [0..10]

Definition: Information about the party that provides services relating to financial products to investors, for example, advice on products and placement of orders for the investment fund.

IntermediaryInformation <IntrmyInf> contains the following elements (see [Intermediary44](#) on page 1750 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1750
	Role <Role>	[0..1]	±		1751
	Account <Acct>	[0..1]	±		1751

9.4.7 FinancialInstrumentDetails <FinInstrmDtls>

Presence: [0..*]

Definition: Reporting per financial instrument.

FinancialInstrumentDetails <FinInstrmDtls> contains the following **FinancialInstrumentDetails41** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C13, C14, C18	266
	InvestmentFundsFinancialInstrumentAttributes <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		268
	PriceDetails <PricDtls>	[0..1]	±	C41	268
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	269
	OpeningBalance <OpngBal>	[0..1]	±	C35	270
	ClosingBalance <ClsgBal>	[0..1]	±	C36	270
	Transaction <Tx>	[1..*]		C16	270
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		272
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		272
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		273
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		273
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		273
	TradeIdentification <TradId>	[0..*]	Text		273
	PoolIdentification <PoolId>	[0..1]	Text		273
	CommonIdentification <CmonId>	[0..1]	Text		273
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		273
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		273
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		274
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		274
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		274
	MasterReference <MstrRef>	[0..1]	Text		274
	ClientReference <ClntRef>	[0..1]	±		274
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		274
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		275
	TransactionDetails <TxDtls>	[0..1]		C2, C23,	275

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
				C39, C40	
	TransactionActivity <TxActvty>	[1..1]	±		279
	SettlementTransactionOrCorporateActionEvent <SttlmTxOrCorpActnEvtTp>	[0..1]	±		280
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		280
	Payment <Pmt>	[1..1]	CodeSet		280
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C34	281
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		282
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	282
	PlaceOfClearing <PlcOfClr>	[0..1]	±		282
	PostingQuantity <PstngQty>	[1..1]	±		283
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C17	283
	PostingAmount <PstngAmt>	[0..1]	±		283
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		283
	TradeDate <TradDt>	[0..1]	±		284
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		284
	SettlementDate <SttlmDt>	[0..1]	±		284
	ValueDate <ValDt>	[0..1]	±		285
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		285
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		285
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C19, C20, C21, C22	285
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C19, C20, C21, C22	287
	ReversalIndicator <RvslInd>	[0..1]	Indicator		288
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		288
	SupplementaryData <SplmtryData>	[0..*]	±	C38	289

9.4.7.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C7 DescriptionPresenceRule, C8 DescriptionUsageRule, C13 ISINGuideline,
C14 ISINPresenceRule, C18 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see SecurityIdentification19 on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

**9.4.7.2 InvestmentFundsFinancialInstrumentAttributes
 <InvstmtFndsFinInstrmAttrbts>**

Presence: [0..1]

Definition: Elements characterising an investment funds financial instrument.

InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts> contains the following elements (see [FinancialInstrument72](#) on page 1531 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryIdentification <Splmtryld>	[0..1]	Text		1531
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		1531
	ClassType <Clsstyp>	[0..1]	Text		1532
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1532
	ClassificationType <ClssfctnTp>	[0..1]	±		1532

9.4.7.3 PriceDetails <PricDtls>

Presence: [0..1]

Definition: Information regarding the price of the instrument.

Impacted by: [C41 ValueRule](#)

PriceDetails <PricDtls> contains the following elements (see [PricInformation21](#) on page 1798 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1799
	ValueType <ValTp>	[1..1]	±		1799
	Value <Val>	[1..1]	±		1799
	SourceOfPrice <SrcOfPric>	[0..1]	±		1800
	QuotationDate <QtnDt>	[0..1]	±		1800

Constraints

- **ValueRule**

(Rule)

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

9.4.7.4 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: [C32 SafekeepingPlaceFormatOrLEIRule](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True
 /SafekeepingPlaceFormat Must be present
 Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383

– *Error Text:* SafekeepingPlaceFormat or LEI must be present.

9.4.7.5 OpeningBalance <OpngBal>

Presence: [0..1]

Definition: Opening balance for the statement period (first opening balance) or of this page (intermediary opening balance).

Impacted by: [C35 ShortLongDefaultRule](#)

OpeningBalance <OpngBal> contains the following elements (see [OpeningBalance5](#) on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1467
	OpeningBalance <OpngBal>	[1..1]	±		1468

Constraints

- **ShortLongDefaultRule**

(Rule)

If Shortlong is absent, then the default is long, that is, balance is positive.

9.4.7.6 ClosingBalance <ClsgBal>

Presence: [0..1]

Definition: Closing balance for the statement period (final closing balance) or of this page (intermediary closing balance).

Impacted by: [C36 ShortLongDefaultRule](#)

ClosingBalance <ClsgBal> contains the following elements (see [ClosingBalance5](#) on page 1463 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1463
	ClosingBalance <ClsgBal>	[1..1]	±		1463

Constraints

- **ShortLongDefaultRule**

(Rule)

If Shortlong is absent, then the default is long, that is, balance is positive.

9.4.7.7 Transaction <Tx>

Presence: [1..*]

Definition: Transaction details.

Impacted by: [C16 NoAccountOwnerTransactionIdentificationRule](#)

Transaction <Tx> contains the following **Transaction123** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		272
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		272
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		273
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		273
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		273
	TradeIdentification <TradId>	[0..*]	Text		273
	PoolIdentification <PoolId>	[0..1]	Text		273
	CommonIdentification <CmonId>	[0..1]	Text		273
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		273
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		273
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		274
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		274
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		274
	MasterReference <MstrRef>	[0..1]	Text		274
	ClientReference <ClntRef>	[0..1]	±		274
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		274
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		275
	TransactionDetails <TxDtIs>	[0..1]		C2, C23, C39, C40	275
	TransactionActivity <TxActvty>	[1..1]	±		279
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		280
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		280
	Payment <Pmt>	[1..1]	CodeSet		280
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C34	281
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		282
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	282
	PlaceOfClearing <PlcOfClr>	[0..1]	±		282

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostingQuantity <PstngQty>	[1..1]	±		283
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C17	283
	PostingAmount <PstngAmt>	[0..1]	±		283
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		283
	TradeDate <TradDt>	[0..1]	±		284
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		284
	SettlementDate <SttlmDt>	[0..1]	±		284
	ValueDate <ValDt>	[0..1]	±		285
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		285
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		285
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C19, C20, C21, C22	285
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C19, C20, C21, C22	287
	ReversalIndicator <RvslInd>	[0..1]	Indicator		288
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		288
	SupplementaryData <SplmtryData>	[0..*]	±	C38	289

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

9.4.7.7.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: [Max35Text on page 2320](#)

9.4.7.7.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: [Max35Text on page 2320](#)

9.4.7.7.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: Max35Text on page 2320

9.4.7.7.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: Max35Text on page 2320

9.4.7.7.5 ProcessorTransactionIdentification <PrcrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: Max35Text on page 2320

9.4.7.7.6 TradeIdentification <TradId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: Max52Text on page 2320

9.4.7.7.7 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: Max35Text on page 2320

9.4.7.7.8 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: Max35Text on page 2320

9.4.7.7.9 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: Max35Text on page 2320

9.4.7.7.10 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: [Max35Text on page 2320](#)

9.4.7.7.11 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>

Presence: [0..1]

Definition: Unique reference identifying the triparty collateral management transaction from the client's point of view.

Datatype: [Max35Text on page 2320](#)

9.4.7.7.12 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: [Max35Text on page 2320](#)

9.4.7.7.13 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the triparty-agent/service-provider.

Datatype: [Max35Text on page 2320](#)

9.4.7.7.14 MasterReference <MstrRef>

Presence: [0..1]

Definition: Unique and unambiguous identifier for a group of individual orders, as assigned by the instructing party. This identifier links the individual orders together.

Datatype: [Max35Text on page 2320](#)

9.4.7.7.15 ClientReference <ClntRef>

Presence: [0..1]

Definition: Unique and unambiguous investor's identification of an order. This reference can typically be used in a hub scenario to give the reference of the order as assigned by the underlying client.

ClientReference <ClntRef> contains the following elements (see [AdditionalReference10 on page 1574](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		1574
	ReferenceIssuer <RefIssr>	[0..1]	±		1574
	MessageName <MsgNm>	[0..1]	Text		1574

9.4.7.7.16 AccountOwnerLegIdentification <AcctOwnrLegId>

Presence: [0..1]

Definition: Unique technical identifier for the instance of the leg within a switch.

Datatype: Max35Text on page 2320

9.4.7.7.17 AccountServicerLegIdentification <AcctSvcrLegId>

Presence: [0..1]

Definition: Unique identifier for the instance of the leg execution within a switch confirmation.

Datatype: Max35Text on page 2320

9.4.7.7.18 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

Impacted by: C2 AdditionalDetailsRule, C23 PostingAmountRule, C39 TwoLegTransactionOpeningClosing1Rule, C40 TwoLegTransactionOpeningClosing2Rule

TransactionDetails <TxDtIs> contains the following **TransactionDetails154** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionActivity <TxActvty>	[1..1]	±		279
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		280
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		280
	Payment <Pmt>	[1..1]	CodeSet		280
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C34	281
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		282
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	282
	PlaceOfClearing <PlcOfClr>	[0..1]	±		282
	PostingQuantity <PstngQty>	[1..1]	±		283
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C17	283
	PostingAmount <PstngAmt>	[0..1]	±		283
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		283
	TradeDate <TradDt>	[0..1]	±		284
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		284
	SettlementDate <SttlmDt>	[0..1]	±		284
	ValueDate <ValDt>	[0..1]	±		285
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		285
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		285
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C19, C20, C21, C22	285
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C19, C20, C21, C22	287
	ReversalIndicator <RvslInd>	[0..1]	Indicator		288
	TransactionAdditionalDetails <TxAddtlDtIs>	[0..1]	Text		288

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if TransactionAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PostingAmountRule**

(Rule)

If the instruction is against payment, PostingAmount must be present.

On Condition

/Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

/PostingAmount Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00132
- *Error Text:* PostingAmount must be present.

- **TwoLegTransactionOpeningClosing1Rule**

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

9.4.7.7.18.1 TransactionActivity <TxActvty>

Presence: [1..1]

Definition: Specifies the type of activity to which this instruction relates.

TransactionActivity <TxActvty> contains one of the following elements (see [TransactionActivity3Choice](#) on page 2155 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2156
Or}	Proprietary <Prtry>	[1..1]	±		2156

9.4.7.7.18.2 SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>

Presence: [0..1]

Definition: Choice of type for the transaction reported.

SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp> contains one of the following elements (see [SettlementOrCorporateActionEvent31Choice](#) on page 1652 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1652
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C14	1652

9.4.7.7.18.3 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code](#) on page 2241

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

9.4.7.7.18.4 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code](#) on page 2185

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

9.4.7.7.18.5 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters applied to the settlement of a security transfer.

Impacted by: [C4 CashClearingSystemRule](#), [C34 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails190](#) on page 1950 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1951
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1952
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1952
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		1952
	Registration <Regn>	[0..1]	±		1953
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1953
	CashClearingSystem <CshClrSys>	[0..1]	±		1953
	TaxCapacity <TaxCpcty>	[0..1]	±		1953
	RepurchaseType <RpTp>	[0..1]	±		1954
	MarketClientSide <MktClntSd>	[0..1]	±		1954
	BlockTrade <BlckTrad>	[0..1]	±		1954
	LegalRestrictions <LglRstrctns>	[0..1]	±		1954
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1955
	NettingEligibility <NetgElgblty>	[0..1]	±		1955
	CCPEligibility <CCPElgblty>	[0..1]	±		1955
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1955
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1956

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

9.4.7.7.18.6 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification1](#) on page 1590 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1590
	LEI <LEI>	[0..1]	IdentifierSet		1590

9.4.7.7.18.7 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: [C32 SafekeepingPlaceFormatOrLEIRule](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

 /SafekeepingPlaceFormat Must be present
 Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

9.4.7.7.18.8 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1488
	LEI <LEI>	[0..1]	IdentifierSet		1488

9.4.7.7.18.9 PostingQuantity <PstngQty>

Presence: [1..1]

Definition: Quantity of financial instrument (to be) posted to the safekeeping account.

PostingQuantity <PstngQty> contains one of the following elements (see [Quantity51Choice](#) on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1839
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1840

9.4.7.7.18.10 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C17 NumberRule](#)

Datatype: [Max3Number](#) on page 2316

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

9.4.7.7.18.11 PostingAmount <PstngAmt>

Presence: [0..1]

Definition: Amount of money that is to be/was posted to the account.

PostingAmount <PstngAmt> contains the following elements (see [AmountAndDirection3](#) on page 1404 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1404
	CreditDebit <CdtDbt>	[1..1]	CodeSet		1405

9.4.7.7.18.12 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection21](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

9.4.7.7.18.13 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate8Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

9.4.7.7.18.14 EffectiveSettlementDate <FctvSttlmDt>

Presence: [1..1]

Definition: Date and time at which a transaction is completed and cleared, that is, payment is effected and securities are delivered.

EffectiveSettlementDate <FctvSttlmDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

9.4.7.7.18.15 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate17Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1493
Or}	DateCode <DtCd>	[1..1]	±		1493

9.4.7.7.18.16 ValueDate <ValDt>

Presence: [0..1]

Definition: Date and time assets become available to the account owner (in a credit entry), or cease to be available to the account owner (in a debit entry).

ValueDate <ValDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

9.4.7.7.18.17 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: [ISODatetime](#) on page 2313

9.4.7.7.18.18 MatchedStatusTimeStamp <MtchdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is matched.

Datatype: [ISODatetime](#) on page 2313

9.4.7.7.18.19 DeliveringSettlementParties <DlvrGSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C19 Party2PresenceRule](#), [C20 Party3PresenceRule](#), [C21 Party4PresenceRule](#), [C22 Party5PresenceRule](#)

DeliveringSettlementParties <DlvrGSttlmPties> contains the following elements (see [SettlementParties97](#) on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1869
	Party1 <Pty1>	[0..1]	±	C18, C20	1870
	Party2 <Pty2>	[0..1]	±	C18, C20	1871
	Party3 <Pty3>	[0..1]	±	C18, C20	1872
	Party4 <Pty4>	[0..1]	±	C18, C20	1873
	Party5 <Pty5>	[0..1]	±	C18, C20	1874

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

/Party2 is present

Following Must be True

/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition

/Party3 is present

Following Must be True

/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition

/Party4 is present

Following Must be True

/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition

/Party5 is present

Following Must be True

/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

9.4.7.7.18.20 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C19 Party2PresenceRule, C20 Party3PresenceRule, C21 Party4PresenceRule, C22 Party5PresenceRule

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties97](#) on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1869
	Party1 <Pty1>	[0..1]	±	C18, C20	1870
	Party2 <Pty2>	[0..1]	±	C18, C20	1871
	Party3 <Pty3>	[0..1]	±	C18, C20	1872
	Party4 <Pty4>	[0..1]	±	C18, C20	1873
	Party5 <Pty5>	[0..1]	±	C18, C20	1874

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
 /Party3 is present
Following Must be True
 /Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

9.4.7.7.18.21 ReversalIndicator <RvslInd>

Presence: [0..1]

Definition: Indicates whether it is the reversal of a previously reported movement.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2316](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

9.4.7.7.18.22 TransactionAdditionalDetails <TxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details on the transaction which cannot be included within the structured fields of the message.

Datatype: Max350Text on page 2319

9.4.7.7.19 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: C38 SupplementaryDataRule

SupplementaryData <SplmtryData> contains the following elements (see SupplementaryData1 on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

9.4.8 SubAccountDetails <SubAcctDtls>

Presence: [0..*]

Definition: Details at sub-account level.

Impacted by: C27 SafekeepingAccountOrBlockChainAddress1Rule , C30 SafekeepingAccountOrBlockChainAddress2Rule

SubAccountDetails <SubAcctDtls> contains the following **SubAccountIdentification64** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[0..1]	±		292
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		293
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		293
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		293
	FinancialInstrumentDetails <FinInstrmDtls>	[0..*]			293
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C13, C14, C18	295
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		297
	PriceDetails <PricDtls>	[0..1]	±	C41	297
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	298
	OpeningBalance <OpngBal>	[0..1]	±	C35	299
	ClosingBalance <ClsgBal>	[0..1]	±	C36	299
	Transaction <Tx>	[1..*]		C16	299
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		301
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		301
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		302
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		302
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		302
	TradeIdentification <TradId>	[0..*]	Text		302
	PoolIdentification <PoolId>	[0..1]	Text		302
	CommonIdentification <CmonId>	[0..1]	Text		302
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		302
	TripartyAgentServiceProviderCollateralTransaction Identification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		302
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		303
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		303
	TripartyAgentServiceProviderCollateralInstruction Identification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		303

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MasterReference <MstrRef>	[0..1]	Text		303
	ClientReference <ClntRef>	[0..1]	±		303
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		303
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		304
	TransactionDetails <TxDtls>	[0..1]		C2, C23, C39, C40	304
	TransactionActivity <TxActvty>	[1..1]	±		308
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		309
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		309
	Payment <Pmt>	[1..1]	CodeSet		309
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C34	310
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		311
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	311
	PlaceOfClearing <PlcOfClr>	[0..1]	±		311
	PostingQuantity <PstngQty>	[1..1]	±		312
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C17	312
	PostingAmount <PstngAmt>	[0..1]	±		312
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		312
	TradeDate <TradDt>	[0..1]	±		313
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		313
	SettlementDate <SttlmDt>	[0..1]	±		313
	ValueDate <ValDt>	[0..1]	±		314
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		314
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		314
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C19, C20, C21, C22	314
	ReceivingSettlementParties <RcvrgSttlmPties>	[0..1]	±	C19, C20, C21, C22	316
	ReversalIndicator <RvslInd>	[0..1]	Indicator		317

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		317
	SupplementaryData <SplmtryData>	[0..*]	±	C38	318

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

9.4.8.1 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

9.4.8.2 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount25](#) on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1402
	Type <Tp>	[0..1]	±		1402
	Name <Nm>	[0..1]	Text		1403

9.4.8.3 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet2](#) on page 1641 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1642
	Name <Nm>	[0..1]	Text		1642

9.4.8.4 ActivityIndicator <ActvtyInd>

Presence: [1..1]

Definition: Indicates whether there is activity or information update reported in the statement.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

9.4.8.5 FinancialInstrumentDetails <FinInstrmDtls>

Presence: [0..*]

Definition: Reporting per financial instrument.

FinancialInstrumentDetails <FinInstrmDtls> contains the following **FinancialInstrumentDetails41** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C13, C14, C18	295
	InvestmentFundsFinancialInstrumentAttributes <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		297
	PriceDetails <PricDtls>	[0..1]	±	C41	297
	SafekeepingPlace <SfkgPlc>	[0..1]	±	C32	298
	OpeningBalance <OpngBal>	[0..1]	±	C35	299
	ClosingBalance <ClsgBal>	[0..1]	±	C36	299
Or	Transaction <Tx>	[1..*]		C16	299
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		301
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		301
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		302
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		302
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		302
	TradeIdentification <TradId>	[0..*]	Text		302
	PoolIdentification <PoolId>	[0..1]	Text		302
	CommonIdentification <CmonId>	[0..1]	Text		302
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		302
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		302
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		303
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		303
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		303
	MasterReference <MstrRef>	[0..1]	Text		303
	ClientReference <ClntRef>	[0..1]	±		303
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		303
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		304
	TransactionDetails <TxDtls>	[0..1]		C2, C23,	304

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
				C39, C40	
	TransactionActivity <TxActvty>	[1..1]	±		308
	SettlementTransactionOrCorporateActionEvent <SttlmTxOrCorpActnEvtTp>	[0..1]	±		309
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		309
	Payment <Pmt>	[1..1]	CodeSet		309
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C34	310
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		311
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	311
	PlaceOfClearing <PlcOfClr>	[0..1]	±		311
	PostingQuantity <PstngQty>	[1..1]	±		312
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C17	312
	PostingAmount <PstngAmt>	[0..1]	±		312
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		312
	TradeDate <TradDt>	[0..1]	±		313
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		313
	SettlementDate <SttlmDt>	[0..1]	±		313
	ValueDate <ValDt>	[0..1]	±		314
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		314
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		314
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C19, C20, C21, C22	314
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C19, C20, C21, C22	316
	ReversalIndicator <RvslInd>	[0..1]	Indicator		317
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		317
	SupplementaryData <SplmtryData>	[0..*]	±	C38	318

9.4.8.5.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C7 DescriptionPresenceRule, C8 DescriptionUsageRule, C13 ISINGuideline,
C14 ISINPresenceRule, C18 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see SecurityIdentification19 on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

9.4.8.5.2 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising an investment funds financial instrument.

InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts> contains the following elements (see [FinancialInstrument72](#) on page 1531 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryIdentification <Splmtryld>	[0..1]	Text		1531
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		1531
	ClassType <Clsstyp>	[0..1]	Text		1532
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1532
	ClassificationType <ClssfctnTp>	[0..1]	±		1532

9.4.8.5.3 PriceDetails <PricDtls>

Presence: [0..1]

Definition: Information regarding the price of the instrument.

Impacted by: [C41 ValueRule](#)

PriceDetails <PricDtls> contains the following elements (see [PricInformation21](#) on page 1798 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1799
	ValueType <ValTp>	[1..1]	±		1799
	Value <Val>	[1..1]	±		1799
	SourceOfPrice <SrcOfPric>	[0..1]	±		1800
	QuotationDate <QtnDt>	[0..1]	±		1800

Constraints

- **ValueRule**

(Rule)

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

9.4.8.5.4 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: C32 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True
 /SafekeepingPlaceFormat Must be present
 Or /LEI Must be present

Error handling:

- Error severity: Fatal
- Error Code: X00383

– *Error Text:* SafekeepingPlaceFormat or LEI must be present.

9.4.8.5.5 OpeningBalance <OpngBal>

Presence: [0..1]

Definition: Opening balance for the statement period (first opening balance) or of this page (intermediary opening balance).

Impacted by: [C35 ShortLongDefaultRule](#)

OpeningBalance <OpngBal> contains the following elements (see [OpeningBalance5](#) on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1467
	OpeningBalance <OpngBal>	[1..1]	±		1468

Constraints

- **ShortLongDefaultRule**

(Rule)

If Shortlong is absent, then the default is long, that is, balance is positive.

9.4.8.5.6 ClosingBalance <ClsgBal>

Presence: [0..1]

Definition: Closing balance for the statement period (final closing balance) or of this page (intermediary closing balance).

Impacted by: [C36 ShortLongDefaultRule](#)

ClosingBalance <ClsgBal> contains the following elements (see [ClosingBalance5](#) on page 1463 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1463
	ClosingBalance <ClsgBal>	[1..1]	±		1463

Constraints

- **ShortLongDefaultRule**

(Rule)

If Shortlong is absent, then the default is long, that is, balance is positive.

9.4.8.5.7 Transaction <Tx>

Presence: [1..*]

Definition: Transaction details.

Impacted by: [C16 NoAccountOwnerTransactionIdentificationRule](#)

Transaction <Tx> contains the following **Transaction123** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		301
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		301
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		302
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		302
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		302
	TradeIdentification <TradId>	[0..*]	Text		302
	PoolIdentification <PoolId>	[0..1]	Text		302
	CommonIdentification <CmonId>	[0..1]	Text		302
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		302
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		302
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		303
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		303
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		303
	MasterReference <MstrRef>	[0..1]	Text		303
	ClientReference <ClntRef>	[0..1]	±		303
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		303
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		304
	TransactionDetails <TxDtIs>	[0..1]		C2, C23, C39, C40	304
	TransactionActivity <TxActvty>	[1..1]	±		308
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		309
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		309
	Payment <Pmt>	[1..1]	CodeSet		309
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C34	310
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		311
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	311
	PlaceOfClearing <PlcOfClr>	[0..1]	±		311

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostingQuantity <PstngQty>	[1..1]	±		312
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C17	312
	PostingAmount <PstngAmt>	[0..1]	±		312
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		312
	TradeDate <TradDt>	[0..1]	±		313
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		313
	SettlementDate <SttlmDt>	[0..1]	±		313
	ValueDate <ValDt>	[0..1]	±		314
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		314
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		314
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C19, C20, C21, C22	314
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C19, C20, C21, C22	316
	ReversalIndicator <Rvsllnd>	[0..1]	Indicator		317
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		317
	SupplementaryData <SplmtryData>	[0..*]	±	C38	318

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

9.4.8.5.7.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: Max35Text on page 2320

9.4.8.5.7.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: Max35Text on page 2320

9.4.8.5.7.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: Max35Text on page 2320

9.4.8.5.7.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: Max35Text on page 2320

9.4.8.5.7.5 ProcessorTransactionIdentification <PcrTxld>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: Max35Text on page 2320

9.4.8.5.7.6 TradeIdentification <Tradld>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: Max52Text on page 2320

9.4.8.5.7.7 PoolIdentification <Poolld>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: Max35Text on page 2320

9.4.8.5.7.8 CommonIdentification <Cmonld>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: Max35Text on page 2320

9.4.8.5.7.9 CorporateActionEventIdentification <CorpActnEvtld>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: Max35Text on page 2320

9.4.8.5.7.10 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxld>

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: [Max35Text on page 2320](#)

9.4.8.5.7.11 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>

Presence: [0..1]

Definition: Unique reference identifying the triparty collateral management transaction from the client's point of view.

Datatype: [Max35Text on page 2320](#)

9.4.8.5.7.12 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: [Max35Text on page 2320](#)

9.4.8.5.7.13 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the triparty-agent/service-provider.

Datatype: [Max35Text on page 2320](#)

9.4.8.5.7.14 MasterReference <MstrRef>

Presence: [0..1]

Definition: Unique and unambiguous identifier for a group of individual orders, as assigned by the instructing party. This identifier links the individual orders together.

Datatype: [Max35Text on page 2320](#)

9.4.8.5.7.15 ClientReference <ClntRef>

Presence: [0..1]

Definition: Unique and unambiguous investor's identification of an order. This reference can typically be used in a hub scenario to give the reference of the order as assigned by the underlying client.

ClientReference <ClntRef> contains the following elements (see [AdditionalReference10 on page 1574](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		1574
	ReferenceIssuer <RefIssr>	[0..1]	±		1574
	MessageName <MsgNm>	[0..1]	Text		1574

9.4.8.5.7.16 AccountOwnerLegIdentification <AcctOwnrLegId>

Presence: [0..1]

Definition: Unique technical identifier for the instance of the leg within a switch.

Datatype: [Max35Text on page 2320](#)

9.4.8.5.7.17 AccountServicerLegIdentification <AcctSvcrLegId>

Presence: [0..1]

Definition: Unique identifier for the instance of the leg execution within a switch confirmation.

Datatype: Max35Text on page 2320

9.4.8.5.7.18 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

Impacted by: C2 AdditionalDetailsRule, C23 PostingAmountRule, C39 TwoLegTransactionOpeningClosing1Rule, C40 TwoLegTransactionOpeningClosing2Rule

TransactionDetails <TxDtIs> contains the following **TransactionDetails154** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionActivity <TxActvty>	[1..1]	±		308
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		309
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		309
	Payment <Pmt>	[1..1]	CodeSet		309
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C34	310
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		311
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	311
	PlaceOfClearing <PlcOfClr>	[0..1]	±		311
	PostingQuantity <PstngQty>	[1..1]	±		312
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C17	312
	PostingAmount <PstngAmt>	[0..1]	±		312
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		312
	TradeDate <TradDt>	[0..1]	±		313
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		313
	SettlementDate <SttlmDt>	[0..1]	±		313
	ValueDate <ValDt>	[0..1]	±		314
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		314
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		314
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C19, C20, C21, C22	314
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C19, C20, C21, C22	316
	ReversalIndicator <RvslInd>	[0..1]	Indicator		317
	TransactionAdditionalDetails <TxAddtlDtIs>	[0..1]	Text		317

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if TransactionAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PostingAmountRule**

(Rule)

If the instruction is against payment, PostingAmount must be present.

On Condition

/Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

/PostingAmount Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00132
- *Error Text:* PostingAmount must be present.

- **TwoLegTransactionOpeningClosing1Rule**

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

9.4.8.5.7.18.1 TransactionActivity <TxActvty>

Presence: [1..1]

Definition: Specifies the type of activity to which this instruction relates.

TransactionActivity <TxActvty> contains one of the following elements (see [TransactionActivity3Choice](#) on page 2155 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2156
Or}	Proprietary <Prtry>	[1..1]	±		2156

9.4.8.5.7.18.2 SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>

Presence: [0..1]

Definition: Choice of type for the transaction reported.

SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp> contains one of the following elements (see [SettlementOrCorporateActionEvent31Choice](#) on page 1652 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1652
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C14	1652

9.4.8.5.7.18.3 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code](#) on page 2241

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

9.4.8.5.7.18.4 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code](#) on page 2185

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

9.4.8.5.7.18.5 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters applied to the settlement of a security transfer.

Impacted by: [C4 CashClearingSystemRule](#), [C34 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails190](#) on page 1950 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1951
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1952
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1952
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		1952
	Registration <Regn>	[0..1]	±		1953
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1953
	CashClearingSystem <CshClrSys>	[0..1]	±		1953
	TaxCapacity <TaxCpcty>	[0..1]	±		1953
	RepurchaseType <RpTp>	[0..1]	±		1954
	MarketClientSide <MktClntSd>	[0..1]	±		1954
	BlockTrade <BlckTrad>	[0..1]	±		1954
	LegalRestrictions <LglRstrctns>	[0..1]	±		1954
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1955
	NettingEligibility <NetgElgblty>	[0..1]	±		1955
	CCPEligibility <CCPElgblty>	[0..1]	±		1955
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1955
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1956

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

9.4.8.5.7.18.6 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification1](#) on page 1590 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1590
	LEI <LEI>	[0..1]	IdentifierSet		1590

9.4.8.5.7.18.7 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: [C32 SafekeepingPlaceFormatOrLEIRule](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

 /SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

9.4.8.5.7.18.8 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1488
	LEI <LEI>	[0..1]	IdentifierSet		1488

9.4.8.5.7.18.9 PostingQuantity <PstngQty>

Presence: [1..1]

Definition: Quantity of financial instrument (to be) posted to the safekeeping account.

PostingQuantity <PstngQty> contains one of the following elements (see [Quantity51Choice](#) on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1839
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1840

9.4.8.5.7.18.10 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C17 NumberRule](#)

Datatype: [Max3Number](#) on page 2316

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

9.4.8.5.7.18.11 PostingAmount <PstngAmt>

Presence: [0..1]

Definition: Amount of money that is to be/was posted to the account.

PostingAmount <PstngAmt> contains the following elements (see [AmountAndDirection3](#) on page 1404 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1404
	CreditDebit <CdtDbt>	[1..1]	CodeSet		1405

9.4.8.5.7.18.12 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection21](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

9.4.8.5.7.18.13 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate8Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

9.4.8.5.7.18.14 EffectiveSettlementDate <FctvSttlmDt>

Presence: [1..1]

Definition: Date and time at which a transaction is completed and cleared, that is, payment is effected and securities are delivered.

EffectiveSettlementDate <FctvSttlmDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

9.4.8.5.7.18.15 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate17Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1493
Or}	DateCode <DtCd>	[1..1]	±		1493

9.4.8.5.7.18.16 ValueDate <ValDt>

Presence: [0..1]

Definition: Date and time assets become available to the account owner (in a credit entry), or cease to be available to the account owner (in a debit entry).

ValueDate <ValDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

9.4.8.5.7.18.17 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: [ISODatetime](#) on page 2313

9.4.8.5.7.18.18 MatchedStatusTimeStamp <MtchdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is matched.

Datatype: [ISODatetime](#) on page 2313

9.4.8.5.7.18.19 DeliveringSettlementParties <DivrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C19 Party2PresenceRule](#), [C20 Party3PresenceRule](#), [C21 Party4PresenceRule](#), [C22 Party5PresenceRule](#)

DeliveringSettlementParties <DivrgSttlmPties> contains the following elements (see [SettlementParties97](#) on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1869
	Party1 <Pty1>	[0..1]	±	C18, C20	1870
	Party2 <Pty2>	[0..1]	±	C18, C20	1871
	Party3 <Pty3>	[0..1]	±	C18, C20	1872
	Party4 <Pty4>	[0..1]	±	C18, C20	1873
	Party5 <Pty5>	[0..1]	±	C18, C20	1874

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

/Party2 is present

Following Must be True

/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition

/Party3 is present

Following Must be True

/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition

/Party4 is present

Following Must be True

/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition

/Party5 is present

Following Must be True

/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

9.4.8.5.7.18.20 ReceivingSettlementParties <RcvgSttImPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C19 Party2PresenceRule, C20 Party3PresenceRule, C21 Party4PresenceRule, C22 Party5PresenceRule

ReceivingSettlementParties <RcvgSttImPties> contains the following elements (see [SettlementParties97](#) on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1869
	Party1 <Pty1>	[0..1]	±	C18, C20	1870
	Party2 <Pty2>	[0..1]	±	C18, C20	1871
	Party3 <Pty3>	[0..1]	±	C18, C20	1872
	Party4 <Pty4>	[0..1]	±	C18, C20	1873
	Party5 <Pty5>	[0..1]	±	C18, C20	1874

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
 /Party3 is present
Following Must be True
 /Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

9.4.8.5.7.18.21 ReversalIndicator <RvsInd>

Presence: [0..1]

Definition: Indicates whether it is the reversal of a previously reported movement.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2316](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

9.4.8.5.7.18.22 TransactionAdditionalDetails <TxAddtIDtls>

Presence: [0..1]

Definition: Provides additional details on the transaction which cannot be included within the structured fields of the message.

Datatype: [Max350Text](#) on page 2319

9.4.8.5.7.19 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C38 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**
 (Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

10 MX semt.018.001.13 SecuritiesTransactionPendingReportV13

10.1 MessageDefinition Functionality

Scope

SecuritiesTransactionPendingReport is sent by an account servicer to an account owner to provide, as at a specified time, the details of pending increases and decreases of holdings, for all or selected securities in a specified safekeeping account, for all or selected reasons why the transaction is pending.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of its participants
- an agent (sub-custodian) acting on behalf of its global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

The statement may also include future settlement or forward transactions which have become binding on the account owner.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesTransactionPendingReportV13 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

B. StatementGeneralDetails

Provides general information to the report.

C. AccountOwner

Party that legally owns the account.

D. SafekeepingAccount

Account to or from which a securities entry is made.

E. BlockchainAddressOrWallet

Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

F. Status

Status information.

G. Transactions

Details of the transactions reported.

10.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesTxPdgRpt>	[1..1]		C31, C33, C35, C37	
	Pagination <Pgntn>	[1..1]	±		335
	StatementGeneralDetails <StmtGnlDtls>	[1..1]	±	C30	335
	AccountOwner <AcctOwnr>	[0..1]	±		336
	SafekeepingAccount <SkpgAcct>	[0..1]	±		336
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		337
	Status <Sts>	[0..*]			337
	StatusAndReason <StsAndRsn>	[1..1]		C26, C39	339
{Or	Proprietary <Prtry>	[1..1]	±		340
Or	MatchingStatus <MtchgSts>	[1..1]	±		340
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		341
Or	SettlementStatus <StlmSts>	[1..1]	±	C27	341
Or}	InstructionProcessingStatus <InstrPrcgSts>	[1..1]	±		342
	Transaction <Tx>	[0..*]		C19	342
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		344
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		344
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		345
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		345
	ProcessorTransactionIdentification <PrctrTxld>	[0..1]	Text		345
	TradeIdentification <Tradld>	[0..*]	Text		345
	PoolIdentification <Poolld>	[0..1]	Text		345
	CommonIdentification <Cmonld>	[0..1]	Text		345
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		345
	TripartyAgentServiceProviderCollateralTransactionIdentifi- cation <TrptyAgtSvcPrvdrCollTxld>	[0..1]	Text		346
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxld>	[0..1]	Text		346
	ClientCollateralInstructionIdentification <ClntCollInstrld>	[0..1]	Text		346

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		346
	TransactionDetails <TxDtls>	[0..1]		C3, C10, C17, C28, C29, C41, C42	346
	TransactionActivity <TxActvty>	[1..1]	±		351
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		352
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		352
	Payment <Pmt>	[1..1]	CodeSet		352
	SettlementParameters <SttlmParams>	[0..1]	±	C6, C38	352
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		353
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C36	354
	PlaceOfClearing <PlcOfClr>	[0..1]	±		354
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C15, C16, C21	355
	PostingQuantity <PstngQty>	[1..1]	±		356
	PartiallyReleasedQuantity <PrtlyRlsdQty>	[0..1]	±		356
	PostingAmount <PstngAmt>	[0..1]	±		357
	TradeDate <TradDt>	[0..1]	±		357
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		357
	SettlementDate <SttlmDt>	[1..1]	±		358
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		358
	ExpectedValueDate <XpctdValDt>	[0..1]	±		358
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		358
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		358
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C22, C23, C24, C25	359
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C22, C23, C24, C25	360

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		362
	SupplementaryData <SplmtryData>	[0..*]	±	C40	362
	Transactions <TxS>	[0..*]		C20	363
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		365
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		366
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		366
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		366
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		366
	TradeIdentification <TradId>	[0..*]	Text		366
	PoolIdentification <PoolId>	[0..1]	Text		366
	CommonIdentification <CmonId>	[0..1]	Text		366
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		367
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		367
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		367
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		367
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		367
	TransactionDetails <TxDtls>	[0..1]		C3, C10, C17, C28, C29, C41, C42	367
	TransactionActivity <TxActvty>	[1..1]	±		372
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		373
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		373
	Payment <Pmt>	[1..1]	CodeSet		373
	SettlementParameters <SttlmParams>	[0..1]	±	C6, C38	373
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		374
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C36	375
	PlaceOfClearing <PlcOfClr>	[0..1]	±		375
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12,	376

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C15, C16, C21	
	PostingQuantity <PstngQty>	[1..1]	±		377
	PartiallyReleasedQuantity <PrtyRlsdQty>	[0..1]	±		377
	PostingAmount <PstngAmt>	[0..1]	±		378
	TradeDate <TradDt>	[0..1]	±		378
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		378
	SettlementDate <SttlmDt>	[1..1]	±		379
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		379
	ExpectedValueDate <XpctdValDt>	[0..1]	±		379
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		379
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		380
	DeliveringSettlementParties <DlvrGSttlmPties>	[0..1]	±	C22, C23, C24, C25	380
	ReceivingSettlementParties <RcvGSttlmPties>	[0..1]	±	C22, C23, C24, C25	381
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		383
	SupplementaryData <SplmtryData>	[0..*]	±	C40	383
	StatusAndReason <StsAndRsn>	[0..*]		C26, C39	384
{Or	Proprietary <Prtry>	[1..1]	±		384
Or	MatchingStatus <MtchgSts>	[1..1]	±		384
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		385
Or	SettlementStatus <SttlmSts>	[1..1]	±	C27	385
Or}	InstructionProcessingStatus <InstrPrcgSts>	[1..1]	±		386

10.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with

the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the sender and receiver, if TransactionAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C4 AdditionalReasonInformationRule

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C5 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C6 CashClearingSystemRule

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

C7 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C8 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C9 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C10 DeliveringParty1Rule

(Rule)

If the instruction is a receive, then DeliveringParty1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00122
- *Error Text:* DeliveringParty1 must be present.

C11 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C12 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C13 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C14 EventTypeRule

(Rule)

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

C15 ISINGuideline

(Rule)

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C16 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C17 LateDeliveryDateRule

(Rule)

If LateDeliveryDate is present then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

C18 MarketTypeAndIdentificationRule

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C19 NoAccountOwnerTransactionIdentificationRule

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C20 NoAccountOwnerTransactionIdentificationRule

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C21 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C22 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C23 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C24 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C25 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C26 PendingToFailingRule

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

C27 PendingToFailingRule

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

C28 PostingAmountRule

(Rule)

If the instruction is against payment, PostingAmount must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00132

- *Error Text:* PostingAmount must be present.

C29 ReceivingParty1Rule

(Rule)

If the instruction is a delivery, then ReceivingParty 1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00141
- *Error Text:* ReceivingParty 1 must be present.

C30 ReportNumberRule

(Rule)

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

C31 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C32 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C33 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

```
On Condition
  /BlockchainAddressOrWallet is present
Following Must be True
  /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C34 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C35 SafekeepingAccountOrBlockchainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

```
Following Must be True
  /SafekeepingAccount Must be present
Or  /BlockchainAddressOrWallet Must be present
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C36 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C37 SecuritiesMarketPracticeGroupGuideline

(Guideline)

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C38 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C39 SettlementStatusAndMatchedRule

(Rule)

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

C40 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

C41 TwoLegTransactionOpeningClosing1Rule

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

C42 TwoLegTransactionOpeningClosing2Rule

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

10.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

10.4.1 Pagination <Pgntn>

Presence: [1..1]

Definition: Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

Pagination <Pgntn> contains the following elements (see [Pagination1 on page 1683](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1683
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1683

10.4.2 StatementGeneralDetails <StmntGnIDtls>

Presence: [1..1]

Definition: Provides general information to the report.

Impacted by: [C30 ReportNumberRule](#)

StatementGeneralDetails <StmntGnIDtls> contains the following elements (see [Statement64](#) on page 1608 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1608
	QueryReference <QryRef>	[0..1]	Text		1608
	StatementIdentification <StmntId>	[0..1]	Text		1609
	StatementDateTime <StmntDtTm>	[1..1]	±		1609
	Frequency <Frqcy>	[0..1]	±		1609
	UpdateType <UpdTp>	[0..1]	±		1609
	StatementStructure <StmntStr>	[1..1]	CodeSet		1609
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1610

Constraints

- **ReportNumberRule**

(Rule)

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

10.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

10.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

10.4.5 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

10.4.6 Status <Sts>

Presence: [0..*]

Definition: Status information.

Status <Sts> contains the following **StatusAndReason44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatusAndReason <StsAndRsn>	[1..1]		C26, C39	339
{Or	Proprietary <Prtry>	[1..1]	±		340
Or	MatchingStatus <MtchgSts>	[1..1]	±		340
Or	InferredMatchingStatus <lfrdMtchgSts>	[1..1]	±		341
Or	SettlementStatus <SttlmSts>	[1..1]	±	C27	341
Or}	InstructionProcessingStatus <InstrPrcgSts>	[1..1]	±		342
	Transaction <Tx>	[0..*]		C19	342
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		344
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		344
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		345
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		345
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		345
	Tradeldentification <Tradld>	[0..*]	Text		345
	Poolldentification <Poolld>	[0..1]	Text		345
	CommonIdentification <Cmonld>	[0..1]	Text		345
	CorporateActionEventldentification <CorpActnEvtld>	[0..1]	Text		345
	TripartyAgentServiceProviderCollateralTransactionldentification <TrptyAgtSvcPrvdrCollTxld>	[0..1]	Text		346
	ClientTripartyCollateralTransactionldentification <ClntTrptyCollTxld>	[0..1]	Text		346
	ClientCollateralInstructionldentification <ClntCollInstrld>	[0..1]	Text		346
	TripartyAgentServiceProviderCollateralInstructionldentification <TrptyAgtSvcPrvdrCollInstrld>	[0..1]	Text		346
	TransactionDetails <TxDtls>	[0..1]		C3, C10, C17, C28, C29, C41, C42	346
	TransactionActivity <TxActvty>	[1..1]	±		351
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		352
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		352

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Payment <Pmt>	[1..1]	CodeSet		352
	SettlementParameters <SttlmParams>	[0..1]	±	C6, C38	352
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		353
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C36	354
	PlaceOfClearing <PlcOfClr>	[0..1]	±		354
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C15, C16, C21	355
	PostingQuantity <PstngQty>	[1..1]	±		356
	PartiallyReleasedQuantity <PrtyRlsdQty>	[0..1]	±		356
	PostingAmount <PstngAmt>	[0..1]	±		357
	TradeDate <TradDt>	[0..1]	±		357
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		357
	SettlementDate <SttlmDt>	[1..1]	±		358
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		358
	ExpectedValueDate <XpctdValDt>	[0..1]	±		358
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		358
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		358
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C22, C23, C24, C25	359
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C22, C23, C24, C25	360
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		362
	SupplementaryData <SplmtryData>	[0..*]	±	C40	362

10.4.6.1 StatusAndReason <StsAndRsn>

Presence: [1..1]

Definition: Status and reason for the transaction.

Impacted by: C26 PendingToFailingRule, C39 SettlementStatusAndMatchedRule

StatusAndReason <StsAndRsn> contains one of the following **Status38Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Proprietary <Prtry>	[1..1]	±		340
Or	MatchingStatus <MtchgSts>	[1..1]	±		340
Or	InferredMatchingStatus <IfrdMtchgSts>	[1..1]	±		341
Or	SettlementStatus <StlmSts>	[1..1]	±	C27	341
Or}	InstructionProcessingStatus <InstrPrdgSts>	[1..1]	±		342

Constraints

- **PendingToFailingRule**

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

- **SettlementStatusAndMatchedRule**

(Rule)

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

10.4.6.1.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason6](#) on page 2150 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2150
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	2150

10.4.6.1.2 MatchingStatus <MtchgSts>

Presence: [1..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus24Choice](#) on page 2135 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	2135
Or	Unmatched <Umtchd>	[1..1]			2136
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2136
Or}	Reason <Rsn>	[1..*]			2136
	Code <Cd>	[1..1]			2137
{Or	Code <Cd>	[1..1]	CodeSet		2137
Or}	Proprietary <Prtry>	[1..1]	±		2139
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2139
Or}	Proprietary <Prtry>	[1..1]	±		2139

10.4.6.1.3 InferredMatchingStatus <lfrdMtchgSts>

Presence: [1..1]

Definition: Provides the matching status of an instruction as known by the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <lfrdMtchgSts> contains one of the following elements (see [MatchingStatus24Choice](#) on page 2135 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	2135
Or	Unmatched <Umtchd>	[1..1]			2136
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2136
Or}	Reason <Rsn>	[1..*]			2136
	Code <Cd>	[1..1]			2137
{Or	Code <Cd>	[1..1]	CodeSet		2137
Or}	Proprietary <Prtry>	[1..1]	±		2139
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2139
Or}	Proprietary <Prtry>	[1..1]	±		2139

10.4.6.1.4 SettlementStatus <SttlmSts>

Presence: [1..1]

Definition: Provides the status of settlement of a transaction.

Impacted by: [C27 PendingToFailingRule](#)

SettlementStatus <StlmSts> contains one of the following elements (see [SettlementStatus30Choice](#) on page 2019 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		2019
Or	Failing <FIng>	[1..1]	±		2019
Or}	Proprietary <Prtry>	[1..1]	±		2020

Constraints

- **PendingToFailingRule**

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

10.4.6.1.5 InstructionProcessingStatus <InstrPrcgSts>

Presence: [1..1]

Definition: Provides the status of an instruction.

InstructionProcessingStatus <InstrPrcgSts> contains one of the following elements (see [InstructionProcessingStatus42Choice](#) on page 2057 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgPrcg>	[1..1]	±		2057
Or	CancellationRequested <CxlReqd>	[1..1]	±	C7	2058
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		2058
Or	Cancelled <Canc>	[1..1]	±		2058
Or	Generated <Gnrtd>	[1..1]			2059
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		2059
Or}	Reason <Rsn>	[1..*]	±		2059
Or	Repair <Rpr>	[1..1]	±		2060
Or	PendingCancellation <PdgCxl>	[1..1]	±		2060
Or}	ModificationRequested <ModReqd>	[1..1]	±	C7	2060

10.4.6.2 Transaction <Tx>

Presence: [0..*]

Definition: Details of the transactions reported.

Impacted by: [C19 NoAccountOwnerTransactionIdentificationRule](#)

Transaction <Tx> contains the following **Transaction122** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		344
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		344
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		345
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		345
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		345
	TradeIdentification <TradId>	[0..*]	Text		345
	PoolIdentification <PoolId>	[0..1]	Text		345
	CommonIdentification <CmonId>	[0..1]	Text		345
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		345
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		346
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		346
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		346
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		346
	TransactionDetails <TxDtIs>	[0..1]		C3, C10, C17, C28, C29, C41, C42	346
	TransactionActivity <TxActvty>	[1..1]	±		351
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		352
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		352
	Payment <Pmt>	[1..1]	CodeSet		352
	SettlementParameters <SttlmParams>	[0..1]	±	C6, C38	352
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		353
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C36	354
	PlaceOfClearing <PlcOfClr>	[0..1]	±		354
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C15,	355

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
				C16, C21	
	PostingQuantity <PstngQty>	[1..1]	±		356
	PartiallyReleasedQuantity <PrtlyRlsdQty>	[0..1]	±		356
	PostingAmount <PstngAmt>	[0..1]	±		357
	TradeDate <TradDt>	[0..1]	±		357
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		357
	SettlementDate <SttlmDt>	[1..1]	±		358
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		358
	ExpectedValueDate <XpctdValDt>	[0..1]	±		358
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		358
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		358
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C22, C23, C24, C25	359
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C22, C23, C24, C25	360
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		362
	SupplementaryData <SplmtryData>	[0..*]	±	C40	362

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

10.4.6.2.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: Max35Text on page 2320

10.4.6.2.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: Max35Text on page 2320

10.4.6.2.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [Max35Text on page 2320](#)

10.4.6.2.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [Max35Text on page 2320](#)

10.4.6.2.5 ProcessorTransactionIdentification <PrcrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: [Max35Text on page 2320](#)

10.4.6.2.6 TradeIdentification <TradId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [Max52Text on page 2320](#)

10.4.6.2.7 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: [Max35Text on page 2320](#)

10.4.6.2.8 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [Max35Text on page 2320](#)

10.4.6.2.9 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: [Max35Text on page 2320](#)

10.4.6.2.10 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: Max35Text on page 2320

10.4.6.2.11 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>

Presence: [0..1]

Definition: Unique reference identifying the triparty collateral management transaction from the client's point of view.

Datatype: Max35Text on page 2320

10.4.6.2.12 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: Max35Text on page 2320

10.4.6.2.13 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the triparty-agent/service-provider.

Datatype: Max35Text on page 2320

10.4.6.2.14 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

Impacted by: C3 AdditionalDetailsRule, C10 DeliveringParty1Rule __, C17 LateDeliveryDateRule,
C28 PostingAmountRule __, C29 ReceivingParty1Rule __, C41
TwoLegTransactionOpeningClosing1Rule, C42 TwoLegTransactionOpeningClosing2Rule

TransactionDetails <TxDtIs> contains the following **TransactionDetails147** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionActivity <TxActvty>	[1..1]	±		351
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		352
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		352
	Payment <Pmt>	[1..1]	CodeSet		352
	SettlementParameters <SttlmParams>	[0..1]	±	C6, C38	352
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		353
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C36	354
	PlaceOfClearing <PlcOfClr>	[0..1]	±		354
	FinancialInstrumentIdentification <FinInstrmld>	[1..1]	±	C11, C12, C15, C16, C21	355
	PostingQuantity <PstngQty>	[1..1]	±		356
	PartiallyReleasedQuantity <PrtyRlisdQty>	[0..1]	±		356
	PostingAmount <PstngAmt>	[0..1]	±		357
	TradeDate <TradDt>	[0..1]	±		357
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		357
	SettlementDate <SttlmDt>	[1..1]	±		358
	LateDeliveryDate <LateDivryDt>	[0..1]	±		358
	ExpectedValueDate <XpctdValDt>	[0..1]	±		358
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		358
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		358
	DeliveringSettlementParties <DivrgSttlmPties>	[0..1]	±	C22, C23, C24, C25	359
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C22, C23, C24, C25	360
	TransactionAdditionalDetails <TxAddtlDtIs>	[0..1]	Text		362
	SupplementaryData <SplmtryData>	[0..*]	±	C40	362

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if TransactionAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **DeliveringParty1Rule**

(Rule)

If the instruction is a receive, then DeliveringParty1 must be present.

On Condition

 /SecuritiesMovementType is equal to value 'Receive'

Following Must be True

 /DeliveringSettlementParties/Party1 Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00122

– *Error Text:* DeliveringParty1 must be present.

- **LateDeliveryDateRule**

(Rule)

If LateDeliveryDate is present then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PostingAmountRule**

(Rule)

If the instruction is against payment, PostingAmount must be present.

On Condition

 /Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

 /PostingAmount Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00132

– *Error Text:* PostingAmount must be present.

- **ReceivingParty1Rule**

(Rule)

If the instruction is a delivery, then ReceivingParty 1 must be present.

On Condition

 /SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

 /ReceivingSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00141
- *Error Text:* ReceivingParty 1 must be present.

• **TwoLegTransactionOpeningClosing1Rule**

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

10.4.6.2.14.1 TransactionActivity <TxActvty>

Presence: [1..1]

Definition: Specifies the type of activity to which this instruction relates.

TransactionActivity <TxActvty> contains one of the following elements (see [TransactionActivity3Choice](#) on page 2155 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2156
Or}	Proprietary <Prtry>	[1..1]	±		2156

10.4.6.2.14.2 SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>

Presence: [0..1]

Definition: Choice of type for the transaction reported.

SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp> contains one of the following elements (see [SettlementOrCorporateActionEvent30Choice](#) on page 1651 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <ScetiesTxTp>	[1..1]	±		1651
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C14	1651

10.4.6.2.14.3 SecuritiesMovementType <ScetiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code](#) on page 2241

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

10.4.6.2.14.4 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code](#) on page 2185

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

10.4.6.2.14.5 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters applied to the settlement of a security transfer.

Impacted by: [C6 CashClearingSystemRule](#), [C38 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails184](#) on page 1890 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1891
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1892
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1892
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1892
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1892
	Registration <Regn>	[0..1]	±		1893
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1893
	CashClearingSystem <CshClrSys>	[0..1]	±		1893
	TaxCapacity <TaxCpcty>	[0..1]	±		1894
	RepurchaseType <RpTp>	[0..1]	±		1894
	MarketClientSide <MktClntSd>	[0..1]	±		1894
	BlockTrade <BlckTrad>	[0..1]	±		1894
	LegalRestrictions <LglRstrctns>	[0..1]	±		1895
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1895
	NettingEligibility <NetgElgbly>	[0..1]	±		1895
	CCPEligibility <CCPElgbly>	[0..1]	±		1895
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1896
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1896

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

10.4.6.2.14.6 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification1](#) on page 1590 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1590
	LEI <LEI>	[0..1]	IdentifierSet		1590

10.4.6.2.14.7 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: [C36 SafekeepingPlaceFormatOrLEIRule](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True
 /SafekeepingPlaceFormat Must be present
 Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

10.4.6.2.14.8 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1488
	LEI <LEI>	[0..1]	IdentifierSet		1488

10.4.6.2.14.9 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C11 DescriptionPresenceRule](#), [C12 DescriptionUsageRule](#), [C15 ISINGuideline](#), [C16 ISINPresenceRule](#), [C21 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

10.4.6.2.14.10 PostingQuantity <PstngQty>

Presence: [1..1]

Definition: Quantity of financial instrument (to be) posted to the safekeeping account.

PostingQuantity <PstngQty> contains one of the following elements (see [Quantity51Choice](#) on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1839
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1840

10.4.6.2.14.11 PartiallyReleasedQuantity <PrtlyRlisdQty>

Presence: [0..1]

Definition: Quantity of financial instrument to be released.

PartiallyReleasedQuantity <PrtlyRlsdQty> contains one of the following elements (see [Quantity51Choice](#) on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1839
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1840

10.4.6.2.14.12 PostingAmount <PstngAmt>

Presence: [0..1]

Definition: Amount of money that is to be/was posted to the account.

PostingAmount <PstngAmt> contains the following elements (see [AmountAndDirection51](#) on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1451
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1452
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1452

10.4.6.2.14.13 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate8Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

10.4.6.2.14.14 ExpectedSettlementDate <XpctdSttlmDt>

Presence: [0..1]

Definition: Date/time at which the sender expects settlement.

ExpectedSettlementDate <XpctdSttlmDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

10.4.6.2.14.15 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate19Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1490
Or}	DateCode <DtCd>	[1..1]	±		1490

10.4.6.2.14.16 LateDeliveryDate <LateDlvryDt>

Presence: [0..1]

Definition: Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

LateDeliveryDate <LateDlvryDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

10.4.6.2.14.17 ExpectedValueDate <XpctdValDt>

Presence: [0..1]

Definition: For against payment transactions, the value date/time at which the account servicer expects the settlement amount to be credited or debited.

ExpectedValueDate <XpctdValDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

10.4.6.2.14.18 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: [ISODatetime](#) on page 2313

10.4.6.2.14.19 MatchedStatusTimeStamp <MtchdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is matched.

Datatype: [ISODatetime](#) on page 2313

10.4.6.2.14.20 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C22 Party2PresenceRule, C23 Party3PresenceRule, C24 Party4PresenceRule, C25 Party5PresenceRule

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties97](#) on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1869
	Party1 <Pty1>	[0..1]	±	C18, C20	1870
	Party2 <Pty2>	[0..1]	±	C18, C20	1871
	Party3 <Pty3>	[0..1]	±	C18, C20	1872
	Party4 <Pty4>	[0..1]	±	C18, C20	1873
	Party5 <Pty5>	[0..1]	±	C18, C20	1874

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

/Party2 is present

Following Must be True

/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition

/Party3 is present

Following Must be True

/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

10.4.6.2.14.21 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C22 Party2PresenceRule, C23 Party3PresenceRule, C24 Party4PresenceRule, C25 Party5PresenceRule

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties97](#) on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1869
	Party1 <Pty1>	[0..1]	±	C18, C20	1870
	Party2 <Pty2>	[0..1]	±	C18, C20	1871
	Party3 <Pty3>	[0..1]	±	C18, C20	1872
	Party4 <Pty4>	[0..1]	±	C18, C20	1873
	Party5 <Pty5>	[0..1]	±	C18, C20	1874

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

 /Party2 is present

Following Must be True

 /Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition

 /Party3 is present

Following Must be True

 /Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
 Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
 Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

10.4.6.2.14.22 TransactionAdditionalDetails <TxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details on the transaction which cannot be included within the structured fields of the message.

Datatype: [Max350Text on page 2319](#)

10.4.6.2.14.23 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C40 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1 on page 1726](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

10.4.7 Transactions <Txs>

Presence: [0..*]

Definition: Details of the transactions reported.

Impacted by: C20 NoAccountOwnerTransactionIdentificationRule

Transactions <Txs> contains the following **Transaction121** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		365
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		366
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		366
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		366
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		366
	TradeIdentification <TradId>	[0..*]	Text		366
	PoolIdentification <PoolId>	[0..1]	Text		366
	CommonIdentification <CmonId>	[0..1]	Text		366
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		367
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		367
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		367
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		367
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		367
	TransactionDetails <TxDtIs>	[0..1]		C3, C10, C17, C28, C29, C41, C42	367
	TransactionActivity <TxActvty>	[1..1]	±		372
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		373
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		373
	Payment <Pmt>	[1..1]	CodeSet		373
	SettlementParameters <SttlmParams>	[0..1]	±	C6, C38	373
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		374
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C36	375
	PlaceOfClearing <PlcOfClr>	[0..1]	±		375
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C15,	376

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
				C16, C21	
	PostingQuantity <PstngQty>	[1..1]	±		377
	PartiallyReleasedQuantity <PrtlyRlsdQty>	[0..1]	±		377
	PostingAmount <PstngAmt>	[0..1]	±		378
	TradeDate <TradDt>	[0..1]	±		378
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		378
	SettlementDate <SttlmDt>	[1..1]	±		379
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		379
	ExpectedValueDate <XpctdValDt>	[0..1]	±		379
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		379
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		380
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C22, C23, C24, C25	380
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C22, C23, C24, C25	381
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		383
	SupplementaryData <SplmtryData>	[0..*]	±	C40	383
	StatusAndReason <StsAndRsn>	[0..*]		C26, C39	384
{Or	Proprietary <Prtry>	[1..1]	±		384
Or	MatchingStatus <MtchgSts>	[1..1]	±		384
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		385
Or	SettlementStatus <SttlmSts>	[1..1]	±	C27	385
Or}	InstructionProcessingStatus <InstrPrchgSts>	[1..1]	±		386

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

10.4.7.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: [Max35Text on page 2320](#)

10.4.7.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: [Max35Text on page 2320](#)

10.4.7.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [Max35Text on page 2320](#)

10.4.7.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [Max35Text on page 2320](#)

10.4.7.5 ProcessorTransactionIdentification <PrcrTxld>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: [Max35Text on page 2320](#)

10.4.7.6 TradeIdentification <Tradld>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [Max52Text on page 2320](#)

10.4.7.7 PoolIdentification <Poolld>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: [Max35Text on page 2320](#)

10.4.7.8 CommonIdentification <Cmonld>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [Max35Text on page 2320](#)

10.4.7.9 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: [Max35Text on page 2320](#)

10.4.7.10 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: [Max35Text on page 2320](#)

10.4.7.11 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>

Presence: [0..1]

Definition: Unique reference identifying the triparty collateral management transaction from the client's point of view.

Datatype: [Max35Text on page 2320](#)

10.4.7.12 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: [Max35Text on page 2320](#)

10.4.7.13 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the triparty-agent/service-provider.

Datatype: [Max35Text on page 2320](#)

10.4.7.14 TransactionDetails <TxDtIs>

Presence: [0..1]

Definition: Identifies the details of the transaction.

Impacted by: [C3 AdditionalDetailsRule](#), [C10 DeliveringParty1Rule](#), [C17 LateDeliveryDateRule](#), [C28 PostingAmountRule](#), [C29 ReceivingParty1Rule](#), [C41 TwoLegTransactionOpeningClosing1Rule](#), [C42 TwoLegTransactionOpeningClosing2Rule](#)

TransactionDetails <TxDtIs> contains the following **TransactionDetails147** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionActivity <TxActvty>	[1..1]	±		372
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		373
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		373
	Payment <Pmt>	[1..1]	CodeSet		373
	SettlementParameters <SttlmParams>	[0..1]	±	C6, C38	373
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		374
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C36	375
	PlaceOfClearing <PlcOfClr>	[0..1]	±		375
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C15, C16, C21	376
	PostingQuantity <PstngQty>	[1..1]	±		377
	PartiallyReleasedQuantity <PrtlyRlisdQty>	[0..1]	±		377
	PostingAmount <PstngAmt>	[0..1]	±		378
	TradeDate <TradDt>	[0..1]	±		378
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		378
	SettlementDate <SttlmDt>	[1..1]	±		379
	LateDeliveryDate <LateDivryDt>	[0..1]	±		379
	ExpectedValueDate <XpctdValDt>	[0..1]	±		379
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		379
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		380
	DeliveringSettlementParties <DivrgSttlmPties>	[0..1]	±	C22, C23, C24, C25	380
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C22, C23, C24, C25	381
	TransactionAdditionalDetails <TxAddtlDtIs>	[0..1]	Text		383
	SupplementaryData <SplmtryData>	[0..*]	±	C40	383

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if TransactionAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **DeliveringParty1Rule**

(Rule)

If the instruction is a receive, then DeliveringParty1 must be present.

On Condition

 /SecuritiesMovementType is equal to value 'Receive'

Following Must be True

 /DeliveringSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00122
- *Error Text:* DeliveringParty1 must be present.

- **LateDeliveryDateRule**

(Rule)

If LateDeliveryDate is present then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PostingAmountRule**

(Rule)

If the instruction is against payment, PostingAmount must be present.

On Condition

 /Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

 /PostingAmount Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00132
- *Error Text:* PostingAmount must be present.

- **ReceivingParty1Rule**

(Rule)

If the instruction is a delivery, then ReceivingParty 1 must be present.

On Condition

 /SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

 /ReceivingSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00141
- *Error Text:* ReceivingParty 1 must be present.

• **TwoLegTransactionOpeningClosing1Rule**

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

10.4.7.14.1 TransactionActivity <TxActvty>

Presence: [1..1]

Definition: Specifies the type of activity to which this instruction relates.

TransactionActivity <TxActvty> contains one of the following elements (see [TransactionActivity3Choice](#) on page 2155 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2156
Or}	Proprietary <Prtry>	[1..1]	±		2156

10.4.7.14.2 SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>

Presence: [0..1]

Definition: Choice of type for the transaction reported.

SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp> contains one of the following elements (see [SettlementOrCorporateActionEvent30Choice](#) on page 1651 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1651
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C14	1651

10.4.7.14.3 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code](#) on page 2241

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

10.4.7.14.4 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code](#) on page 2185

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

10.4.7.14.5 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters applied to the settlement of a security transfer.

Impacted by: [C6 CashClearingSystemRule](#), [C38 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails184](#) on page 1890 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1891
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1892
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1892
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1892
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1892
	Registration <Regn>	[0..1]	±		1893
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1893
	CashClearingSystem <CshClrSys>	[0..1]	±		1893
	TaxCapacity <TaxCpcty>	[0..1]	±		1894
	RepurchaseType <RpTp>	[0..1]	±		1894
	MarketClientSide <MktClntSd>	[0..1]	±		1894
	BlockTrade <BlckTrad>	[0..1]	±		1894
	LegalRestrictions <LglRstrctns>	[0..1]	±		1895
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1895
	NettingEligibility <NetgElgbly>	[0..1]	±		1895
	CCPEligibility <CCPElgbly>	[0..1]	±		1895
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1896
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1896

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

10.4.7.14.6 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification1](#) on page 1590 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdendification <MktTpAndId>	[0..1]	±	C40	1590
	LEI <LEI>	[0..1]	IdentifierSet		1590

10.4.7.14.7 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: [C36 SafekeepingPlaceFormatOrLEIRule](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

```
Following Must be True
    /SafekeepingPlaceFormat Must be present
Or    /LEI Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

10.4.7.14.8 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1488
	LEI <LEI>	[0..1]	IdentifierSet		1488

10.4.7.14.9 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C11 DescriptionPresenceRule](#), [C12 DescriptionUsageRule](#), [C15 ISINGuideline](#), [C16 ISINPresenceRule](#), [C21 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

10.4.7.14.10 PostingQuantity <PstngQty>

Presence: [1..1]

Definition: Quantity of financial instrument (to be) posted to the safekeeping account.

PostingQuantity <PstngQty> contains one of the following elements (see [Quantity51Choice](#) on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1839
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1840

10.4.7.14.11 PartiallyReleasedQuantity <PrtlyRlsdQty>

Presence: [0..1]

Definition: Quantity of financial instrument to be released.

PartiallyReleasedQuantity <PrtlyRlsdQty> contains one of the following elements (see [Quantity51Choice](#) on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1839
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1840

10.4.7.14.12 PostingAmount <PstngAmt>

Presence: [0..1]

Definition: Amount of money that is to be/was posted to the account.

PostingAmount <PstngAmt> contains the following elements (see [AmountAndDirection51](#) on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1451
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1452
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1452

10.4.7.14.13 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate8Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

10.4.7.14.14 ExpectedSettlementDate <XpctdSttlmDt>

Presence: [0..1]

Definition: Date/time at which the sender expects settlement.

ExpectedSettlementDate <XpctdSttlmDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

10.4.7.14.15 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate19Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1490
Or}	DateCode <DtCd>	[1..1]	±		1490

10.4.7.14.16 LateDeliveryDate <LateDlvryDt>

Presence: [0..1]

Definition: Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

LateDeliveryDate <LateDlvryDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

10.4.7.14.17 ExpectedValueDate <XpctdValDt>

Presence: [0..1]

Definition: For against payment transactions, the value date/time at which the account servicer expects the settlement amount to be credited or debited.

ExpectedValueDate <XpctdValDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

10.4.7.14.18 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: [ISODatetime on page 2313](#)

10.4.7.14.19 MatchedStatusTimeStamp <MtchdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is matched.

Datatype: [ISODatetime on page 2313](#)

10.4.7.14.20 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C22 Party2PresenceRule](#), [C23 Party3PresenceRule](#), [C24 Party4PresenceRule](#), [C25 Party5PresenceRule](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties97 on page 1868](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1869
	Party1 <Pty1>	[0..1]	±	C18, C20	1870
	Party2 <Pty2>	[0..1]	±	C18, C20	1871
	Party3 <Pty3>	[0..1]	±	C18, C20	1872
	Party4 <Pty4>	[0..1]	±	C18, C20	1873
	Party5 <Pty5>	[0..1]	±	C18, C20	1874

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

/Party2 is present

Following Must be True

/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
 /Party3 is present
Following Must be True
 /Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

10.4.7.14.21 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C22 Party2PresenceRule, C23 Party3PresenceRule, C24 Party4PresenceRule, C25 Party5PresenceRule

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties97](#) on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1869
	Party1 <Pty1>	[0..1]	±	C18, C20	1870
	Party2 <Pty2>	[0..1]	±	C18, C20	1871
	Party3 <Pty3>	[0..1]	±	C18, C20	1872
	Party4 <Pty4>	[0..1]	±	C18, C20	1873
	Party5 <Pty5>	[0..1]	±	C18, C20	1874

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

/Party2 is present

Following Must be True

/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition

/Party3 is present

Following Must be True

/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
 Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
 Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

10.4.7.14.22 TransactionAdditionalDetails <TxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details on the transaction which cannot be included within the structured fields of the message.

Datatype: [Max350Text on page 2319](#)

10.4.7.14.23 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C40 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1 on page 1726](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

10.4.7.15 StatusAndReason <StsAndRsn>

Presence: [0..*]

Definition: Status and reason for the transaction.

Impacted by: [C26 PendingToFailingRule](#), [C39 SettlementStatusAndMatchedRule](#)

StatusAndReason <StsAndRsn> contains one of the following **Status38Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Proprietary <Prtry>	[1..1]	±		384
Or	MatchingStatus <MtchgSts>	[1..1]	±		384
Or	InferredMatchingStatus <IfrdMtchgSts>	[1..1]	±		385
Or	SettlementStatus <SttlmSts>	[1..1]	±	C27	385
Or}	InstructionProcessingStatus <InstrPrdgSts>	[1..1]	±		386

Constraints

- **PendingToFailingRule**

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

- **SettlementStatusAndMatchedRule**

(Rule)

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

10.4.7.15.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason6](#) on page 2150 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2150
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	2150

10.4.7.15.2 MatchingStatus <MtchgSts>

Presence: [1..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus24Choice](#) on page 2135 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	2135
Or	Unmatched <Umtchd>	[1..1]			2136
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2136
Or}	Reason <Rsn>	[1..*]			2136
	Code <Cd>	[1..1]			2137
{Or	Code <Cd>	[1..1]	CodeSet		2137
Or}	Proprietary <Prtry>	[1..1]	±		2139
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2139
Or}	Proprietary <Prtry>	[1..1]	±		2139

10.4.7.15.3 InferredMatchingStatus <lfrdMtchgSts>

Presence: [1..1]

Definition: Provides the matching status of an instruction as known by the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <lfrdMtchgSts> contains one of the following elements (see [MatchingStatus24Choice](#) on page 2135 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	2135
Or	Unmatched <Umtchd>	[1..1]			2136
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2136
Or}	Reason <Rsn>	[1..*]			2136
	Code <Cd>	[1..1]			2137
{Or	Code <Cd>	[1..1]	CodeSet		2137
Or}	Proprietary <Prtry>	[1..1]	±		2139
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2139
Or}	Proprietary <Prtry>	[1..1]	±		2139

10.4.7.15.4 SettlementStatus <StlmSts>

Presence: [1..1]

Definition: Provides the status of settlement of a transaction.

Impacted by: [C27 PendingToFailingRule](#)

SettlementStatus <StlmSts> contains one of the following elements (see [SettlementStatus30Choice](#) on page 2019 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		2019
Or	Failing <FIng>	[1..1]	±		2019
Or}	Proprietary <Prtry>	[1..1]	±		2020

Constraints

- **PendingToFailingRule**

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

10.4.7.15.5 InstructionProcessingStatus <InstrPrcgSts>

Presence: [1..1]

Definition: Provides the status of an instruction.

InstructionProcessingStatus <InstrPrcgSts> contains one of the following elements (see [InstructionProcessingStatus42Choice](#) on page 2057 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgPrcg>	[1..1]	±		2057
Or	CancellationRequested <CxlReqd>	[1..1]	±	C7	2058
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		2058
Or	Cancelled <Canc>	[1..1]	±		2058
Or	Generated <Gnrtd>	[1..1]			2059
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2059
Or}	Reason <Rsn>	[1..*]	±		2059
Or	Repair <Rpr>	[1..1]	±		2060
Or	PendingCancellation <PdgCxl>	[1..1]	±		2060
Or}	ModificationRequested <ModReqd>	[1..1]	±	C7	2060

11 MX semt.019.001.10 SecuritiesSettlementTransactionAllegementR eportV10

11.1 MessageDefinition Functionality

Scope

An account servicer sends a SecuritiesSettlementTransactionAllegementReport to an account owner to provide, at a specified time, the status and details of pending settlement allegements, for all or selected securities in a specified safekeeping account.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementTransactionAllegementReportV10 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

B. StatementGeneralDetails

General information related to the report.

C. AccountOwner

Party that legally owns the account.

D. SafekeepingAccount

Account to or from which a securities entry is made.

E. BlockChainAddressOrWallet

Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

F. AllegementDetails

Details of the allegement.

11.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesSttlmTxAllgmtRpt>	[1..1]		C5, C6, C7, C35, C37, C39	
	Pagination <Pgntn>	[1..1]	±		403
	StatementGeneralDetails <StmtGnlDtls>	[1..1]	±	C34	403
	AccountOwner <AcctOwnr>	[0..1]	±		404
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		404
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		405
	AllegementDetails <AllgmtDtls>	[0..*]		C14, C24, C33, C42, C47, C48, C49	405
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[0..1]	Text		411
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		411
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		411
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		412
	ProcessorTransactionIdentification <PrcrTxld>	[0..1]	Text		412
	TradeIdentification <Tradld>	[0..*]	Text		412
	CommonIdentification <Cmonld>	[0..1]	Text		412
	PoolIdentification <Poolld>	[0..1]	Text		412
	CollateralTransactionIdentification <CollTxld>	[0..*]	Text		412
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		412
	Payment <Pmt>	[1..1]	CodeSet		413
	Status <Sts>	[0..1]	±		413
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		413
	PlaceOfClearing <PlcOfClr>	[0..1]	±		414
	TradeDate <TradDt>	[0..1]	±		414
	SettlementDate <SttlmDt>	[1..1]	±		414
	DealPrice <DealPric>	[0..1]	±		414

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C26	415
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C17, C18, C22, C23, C27	415
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C32	417
	TradeTransactionCondition <TradTxCond>	[0..*]	±		419
	TypeOfPrice <TpOfPric>	[0..1]	±		419
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]	±	C15, C41	420
	SecuritiesFinancingDetails <SctiesFincgDtls>	[0..1]			420
	SecuritiesFinancingTradeldentification <SctiesFincgTradld>	[0..1]	Text		421
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		421
	TerminationDate <TermntnDt>	[0..1]	±		421
	RateType <RateTp>	[0..1]	±		422
	LegalFramework <LglFrmwk>	[0..1]	±		422
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		422
	InterestPayment <IntrstPmt>	[0..1]	Indicator		422
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		423
	RepurchaseRate <RpRate>	[0..1]	±	C45	423
	TransactionCallDelay <TxCallDely>	[0..1]	Text		423
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		423
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		424
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		424
	SettlementParameters <SttlmParams>	[1..1]	±	C10, C44	424
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C9, C16, C28, C29, C30, C31, C43	425
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C9, C16, C28, C29, C30, C31, C43	428
	SettlementAmount <SttlmAmt>	[0..1]	±		430

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherAmounts <OthrAmts>	[0..1]	±		431
	OtherBusinessParties <OthrBizPties>	[0..1]		C21	431
	Investor <Invstr>	[0..1]	±		432
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		432
	StockExchange <StockXchg>	[0..1]	±		432
	TradeRegulator <TradRgltr>	[0..1]	±		432
	TripartyAgent <TrptyAgt>	[0..1]	±		433
	SupplementaryData <SplmtryData>	[0..*]	±	C46	433

11.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C4 AdditionalDetailsGuideline

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C5 AllegementDetailsActivityRule1

(Rule)

If StatementGeneralDetails/ActivityIndicator is FALSE (NO), then AllegementDetails is not allowed. (CrossElementComplexRule)

On Condition
 /StatementGeneralDetails/ActivityIndicator is equal to value 'false'
Following Must be True
 /AllegementDetails[*] Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00247
- *Error Text:* AllegementDetails cannot be present.

This constraint is defined at the MessageDefinition level.

C6 AllegementDetailsActivityRule2

(Rule)

If StatementGeneralDetails/ActivityIndicator is TRUE (YES), then at least one occurrence of AllegementDetails must be present. (CrossElementComplexRule)

On Condition
 /StatementGeneralDetails/ActivityIndicator is equal to value 'true'
Following Must be True
 /AllegementDetails[1] Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00248
- *Error Text:* AllegementDetails must be present.

This constraint is defined at the MessageDefinition level.

C7 AllegementStatusRule

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if AllegementDetails/Status is present, then the statement must be a delta statement (StatementGeneralDetails/UpdateType: Delta). In a complete statement (StatementGeneralDetails/UpdateType: Complete), a removed or cancelled Status (AllegementDetails/Status) must not be reported.

This constraint is defined at the MessageDefinition level.

C8 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C9 BookTransferGuideline

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C10 CashClearingSystemRule

(Rule)

The CashClearingSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

C11 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C12 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C13 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C14 DeliveringParty1Rule

(Rule)

If the instruction is a receive, then DeliveringParty1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00122
- *Error Text:* DeliveringParty1 must be present.

C15 DenominationRule

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C16 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C17 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C18 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C19 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C20 IBAN

(Rule)

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00003
- *Error Text:* Invalid IBAN format or invalid check digits.

C21 InvestorCountryCodeRule

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C22 ISINGuideline

(Rule)

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C23 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194

– *Error Text:* At least one identification must be present.

C24 LateDeliveryDateRule

(Rule)

If LateDeliveryDate is present then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

C25 MarketTypeAndIdentificationRule

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C26 NumberRule

(Rule)

If Number is negative, then Sign must be present.

C27 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C28 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C29 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129

-
- *Error Text:* Party2 must be present.

C30 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C31 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C32 PlaceOfListingRule

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C33 ReceivingParty1Rule

(Rule)

If the instruction is a delivery, then ReceivingParty 1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00141
- *Error Text:* ReceivingParty 1 must be present.

C34 ReportNumberRule

(Rule)

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

C35 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C36 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C37 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C38 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C39 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Following Must be True
 /SafekeepingAccount Must be present
Or /BlockChainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C40 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C41 SafekeepingPlaceRule

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

C42 SettlementAmountRule

(Rule)

If the instruction is against payment, then SettlementAmount must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00145
- *Error Text:* SettlementAmount must be present.

C43 SettlementChainGuideline

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C44 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C45 SignRule

(Guideline)

When Sign is present, rate must not be zero.

C46 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

C47 TradeDateRule

(Rule)

If Trade Date/Time is present with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C48 TwoLegTransactionOpeningClosing1Rule

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

C49 TwoLegTransactionOpeningClosing2Rule

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is alleged by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)
 Collateral (giver) Out Return
 SecuritiesMovementType: Receive (RECE)
 SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)
 Collateral (taker) In Initiation
 SecuritiesMovementType: Receive (RECE)
 SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)
 Collateral (taker) In Return
 SecuritiesMovementType: Delivery (DELI)
 SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

11.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

11.4.1 Pagination <Pgntn>

Presence: [1..1]

Definition: Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

Pagination <Pgntn> contains the following elements (see [Pagination1](#) on page 1683 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1683
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1683

11.4.2 StatementGeneralDetails <StmntGnIDtls>

Presence: [1..1]

Definition: General information related to the report.

Impacted by: [C34 ReportNumberRule](#)

StatementGeneralDetails <StmntGnlDtls> contains the following elements (see [Statement63](#) on page 1605 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1606
	QueryReference <QryRef>	[0..1]	Text		1606
	StatementIdentification <StmntId>	[0..1]	Text		1606
	StatementDateTime <StmntDtTm>	[1..1]	±		1607
	Frequency <Frqcy>	[0..1]	±		1607
	UpdateType <UpdTp>	[0..1]	±		1607
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1607

Constraints

- **ReportNumberRule**

(Rule)

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

11.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

11.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

11.4.5 BlockChainAddressOrWallet <BlckChainAdrOrWilt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWilt> contains the following elements (see [BlockChainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

11.4.6 AllegementDetails <AllgmtDtls>

Presence: [0..*]

Definition: Details of the allegement.

Impacted by: [C14 DeliveringParty1Rule](#), [C24 LateDeliveryDateRule](#), [C33 ReceivingParty1Rule](#), [C42 SettlementAmountRule](#), [C47 TradeDateRule](#), [C48 TwoLegTransactionOpeningClosing1Rule](#), [C49 TwoLegTransactionOpeningClosing2Rule](#)

AllegementDetails <AllgmtDtls> contains the following **SecuritiesTradeDetails137** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[0..1]	Text		411
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		411
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		411
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		412
	ProcessorTransactionIdentification <PrctrTxld>	[0..1]	Text		412
	TradeIdentification <Tradld>	[0..*]	Text		412
	CommonIdentification <Cmonld>	[0..1]	Text		412
	PoolIdentification <Poolld>	[0..1]	Text		412
	CollateralTransactionIdentification <CollTxld>	[0..*]	Text		412
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		412
	Payment <Pmt>	[1..1]	CodeSet		413
	Status <Sts>	[0..1]	±		413
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		413
	PlaceOfClearing <PlcOfClr>	[0..1]	±		414
	TradeDate <TradDt>	[0..1]	±		414
	SettlementDate <SttlmDt>	[1..1]	±		414
	DealPrice <DealPric>	[0..1]	±		414
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C26	415
	FinancialInstrumentIdentification <FinInstrmld>	[1..1]	±	C17, C18, C22, C23, C27	415
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C32	417
	TradeTransactionCondition <TradTxCond>	[0..*]	±		419
	TypeOfPrice <TpOfPric>	[0..1]	±		419
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]	±	C15, C41	420
	SecuritiesFinancingDetails <SctiesFincgDtls>	[0..1]			420
	SecuritiesFinancingTradeIdentification <SctiesFincgTradld>	[0..1]	Text		421
	ClosingLegIdentification <ClsgLegld>	[0..1]	Text		421

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TerminationDate <TermntnDt>	[0..1]	±		421
	RateType <RateTp>	[0..1]	±		422
	LegalFramework <LglFrmwk>	[0..1]	±		422
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		422
	InterestPayment <IntrstPmt>	[0..1]	Indicator		422
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		423
	RepurchaseRate <RpRate>	[0..1]	±	C45	423
	TransactionCallDelay <TxCallDely>	[0..1]	Text		423
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		423
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		424
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		424
	SettlementParameters <SttlmParams>	[1..1]	±	C10, C44	424
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C9, C16, C28, C29, C30, C31, C43	425
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C9, C16, C28, C29, C30, C31, C43	428
	SettlementAmount <SttlmAmt>	[0..1]	±		430
	OtherAmounts <OthrAmts>	[0..1]	±		431
	OtherBusinessParties <OthrBizPties>	[0..1]		C21	431
	Investor <Invstr>	[0..1]	±		432
	QualifiedForeignIntermediary <QlfdFrngIntrmy>	[0..1]	±		432
	StockExchange <StockXchg>	[0..1]	±		432
	TradeRegulator <TradRgltr>	[0..1]	±		432
	TripartyAgent <TrptyAgt>	[0..1]	±		433
	SupplementaryData <SplmtryData>	[0..*]	±	C46	433

Constraints

- **DeliveringParty1Rule**
(Rule)

If the instruction is a receive, then DeliveringParty1 must be present.

On Condition

 /SecuritiesMovementType is equal to value 'Receive'

Following Must be True

 /DeliveringSettlementParties Must be present

And /DeliveringSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00122
- *Error Text:* DeliveringParty1 must be present.

- **LateDeliveryDateRule**

(Rule)

If LateDeliveryDate is present then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **ReceivingParty1Rule**

(Rule)

If the instruction is a delivery, then ReceivingParty 1 must be present.

On Condition

 /SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

 /ReceivingSettlementParties Must be present

And /ReceivingSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00141
- *Error Text:* ReceivingParty 1 must be present.

- **SettlementAmountRule**

(Rule)

If the instruction is against payment, then SettlementAmount must be present.

On Condition

 /Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

 /SettlementAmount Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00145
- *Error Text:* SettlementAmount must be present.

- **TradeDateRule**

(Rule)

If Trade Date/Time is present with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

- **TwoLegTransactionOpeningClosing1Rule**

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is alleged by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

11.4.6.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [0..1]

Definition: Identification of an account owner transaction that could potentially match with the allegement notified.

Datatype: Max35Text on page 2320

11.4.6.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Identification of the transaction as known by the account servicer.

Datatype: Max35Text on page 2320

11.4.6.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: Max35Text on page 2320

11.4.6.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: Max35Text on page 2320

11.4.6.5 ProcessorTransactionIdentification <PcrTxld>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: Max35Text on page 2320

11.4.6.6 TradeIdentification <Tradld>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: Max52Text on page 2320

11.4.6.7 CommonIdentification <Cmonld>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: Max35Text on page 2320

11.4.6.8 PoolIdentification <Poolld>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: Max35Text on page 2320

11.4.6.9 CollateralTransactionIdentification <CollTxld>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: Max35Text on page 2320

11.4.6.10 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code on page 2241](#)

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

11.4.6.11 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code on page 2185](#)

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

11.4.6.12 Status <Sts>

Presence: [0..1]

Definition: Status of the allegement.

Status <Sts> contains one of the following elements (see [AllegementStatus3Choice on page 2123](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2124
Or}	Proprietary <Prtry>	[1..1]	±		2124

11.4.6.13 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification1 on page 1590](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1590
	LEI <LEI>	[0..1]	IdentifierSet		1590

11.4.6.14 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1488
	LEI <LEI>	[0..1]	IdentifierSet		1488

11.4.6.15 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate8Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

11.4.6.16 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate17Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1493
Or}	DateCode <DtCd>	[1..1]	±		1493

11.4.6.17 DealPrice <DealPric>

Presence: [0..1]

Definition: Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

DealPrice <DealPric> contains the following elements (see [Price10](#) on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1797
{Or	Yielded <Yldd>	[1..1]	Indicator		1798
Or}	ValueType <ValTp>	[1..1]	CodeSet		1798
	Value <Val>	[1..1]	±		1798

11.4.6.18 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C26 NumberRule](#)

Datatype: [Max3Number](#) on page 2316

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

11.4.6.19 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C17 DescriptionPresenceRule](#), [C18 DescriptionUsageRule](#), [C22 ISINGuideline](#), [C23 ISINPresenceRule](#), [C27 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

11.4.6.20 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C3 AdditionalDetailsRule, C32 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes111](#) on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1521
	DayCountBasis <DayCntBsis>	[0..1]	±		1521
	RegistrationForm <RegnForm>	[0..1]	±		1522
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1522
	PaymentStatus <PmtSts>	[0..1]	±		1522
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1522
	ClassificationType <ClssfctnTp>	[0..1]	±		1523
	OptionStyle <OptnStyle>	[0..1]	±		1523
	OptionType <OptnTp>	[0..1]	±		1523
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1523
	CouponDate <CpnDt>	[0..1]	Date		1524
	ExpiryDate <XpryDt>	[0..1]	Date		1524
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1524
	MaturityDate <MtrtyDt>	[0..1]	Date		1524
	IssueDate <IssDt>	[0..1]	Date		1524
	NextCallableDate <NxtClblDt>	[0..1]	Date		1525
	PutableDate <PutblDt>	[0..1]	Date		1525
	DatedDate <DtdDt>	[0..1]	Date		1525
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1525
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1525
	CurrentFactor <CurFctr>	[0..1]	Rate		1525
	NextFactor <NxtFctr>	[0..1]	Rate		1525
	InterestRate <IntrstRate>	[0..1]	Rate		1525
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1526
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1526
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1526
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1526
	PoolNumber <PoolNb>	[0..1]	±		1526
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1527
	CallableIndicator <ClblInd>	[0..1]	Indicator		1527

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1527
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1527
	ExercisePrice <ExrcPric>	[0..1]	±		1527
	SubscriptionPrice <SbcptPric>	[0..1]	±		1528
	ConversionPrice <ConvsPric>	[0..1]	±		1528
	StrikePrice <StrkPric>	[0..1]	±		1528
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1528
	ContractSize <CtrctSz>	[0..1]	±	C28	1529
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1529
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1531

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

11.4.6.21 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see [TradeTransactionCondition5Choice](#) on page 2164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2164
Or}	Proprietary <Prtry>	[1..1]	±		2165

11.4.6.22 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice29Choice](#) on page 1796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

11.4.6.23 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..1]

Definition: Details about the financial instrument quantity and the account involved in the transaction.

Impacted by: [C15 DenominationRule](#), [C41 SafekeepingPlaceRule](#)

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see [QuantityAndAccount99](#) on page 1821 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C28	1822
	DenominationChoice <DnmtnChc>	[0..1]	Text		1822
	CashAccount <CshAcct>	[0..1]	±		1822
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1823
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C62	1823

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceRule**

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

11.4.6.24 SecuritiesFinancingDetails <SctiesFincgDtls>

Presence: [0..1]

Definition: Details of the closing of the securities financing transaction.

SecuritiesFinancingDetails <SctiesFincgDtls> contains the following
SecuritiesFinancingTransactionDetails45 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		421
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		421
	TerminationDate <TermntnDt>	[0..1]	±		421
	RateType <RateTp>	[0..1]	±		422
	LegalFramework <LglFrmwk>	[0..1]	±		422
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		422
	InterestPayment <IntrstPmt>	[0..1]	Indicator		422
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		423
	RepurchaseRate <RpRate>	[0..1]	±	C45	423
	TransactionCallDelay <TxCallDely>	[0..1]	Text		423
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		423
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		424
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		424

11.4.6.24.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>

Presence: [0..1]

Definition: Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).

Datatype: Max52Text on page 2320

11.4.6.24.2 ClosingLegIdentification <ClsgLegId>

Presence: [0..1]

Definition: Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).

Datatype: Max35Text on page 2320

11.4.6.24.3 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Closing date/time or maturity date/time of the transaction.

TerminationDate <TermntnDt> contains one of the following elements (see [TerminationDate6Choice](#) on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1491
Or}	Code <Cd>	[1..1]			1491
{Or	Code <Cd>	[1..1]	CodeSet		1491
Or}	Proprietary <Prtry>	[1..1]	±		1492

11.4.6.24.4 RateType <RateTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed or variable.

RateType <RateTp> contains one of the following elements (see [RateType35Choice](#) on page 1841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1841
Or}	Proprietary <Prtry>	[1..1]	±		1841

11.4.6.24.5 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

LegalFramework <LglFrmwk> contains one of the following elements (see [LegalFramework3Choice](#) on page 1717 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1717
Or}	Proprietary <Prtry>	[1..1]	±		1717

11.4.6.24.6 MaturityDateModification <MtrtyDtMod>

Presence: [0..1]

Definition: Indicates whether the maturity date of the securities financing transaction may be modified.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

11.4.6.24.7 InterestPayment <IntrstPmt>

Presence: [0..1]

Definition: Indicates whether the interest is to be paid to the collateral taker. If set to no, the interest is paid to the collateral giver.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

11.4.6.24.8 VariableRateSupport <VarbIRateSpprt>

Presence: [0..1]

Definition: Index or support rate used together with the spread to calculate the repurchase rate.

VariableRateSupport <VarbIRateSpprt> contains the following elements (see [RateName1](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1842
	RateName <RateNm>	[1..1]	Text		1842

11.4.6.24.9 RepurchaseRate <RpRate>

Presence: [0..1]

Definition: Rate to be used to recalculate the repurchase amount.

Impacted by: [C45 SignRule](#)

RepurchaseRate <RpRate> contains the following elements (see [Rate2](#) on page 1840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1841
	Rate <Rate>	[1..1]	Rate		1841

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

11.4.6.24.10 TransactionCallDelay <TxCallDely>

Presence: [0..1]

Definition: Minimum number of days' notice a counterparty needs for terminating the transaction.

Datatype: [Exact3NumericText](#) on page 2317

11.4.6.24.11 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection21](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

11.4.6.24.12 TerminationTransactionAmount <TermntnTxAmt>

Presence: [0..1]

Definition: Total amount of money to be settled to terminate the transaction.

TerminationTransactionAmount <TermntnTxAmt> contains the following elements (see [AmountAndDirection21](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

11.4.6.24.13 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

Definition: Provides additional information about the second leg in narrative form.

Datatype: [Max140Text](#) on page 2318

11.4.6.25 SettlementParameters <SttlmParams>

Presence: [1..1]

Definition: Parameters applied to the settlement of a security transfer.

Impacted by: [C10 CashClearingSystemRule](#), [C44 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails168](#) on page 1962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1962
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1962
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1963
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1963
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1963
	CashClearingSystem <CshClrSys>	[0..1]	±		1964
	MarketClientSide <MktClntSd>	[0..1]	±		1964
	Registration <Regn>	[0..1]	±		1964
	RepurchaseType <RpTp>	[0..1]	±		1964
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1965
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1965

Constraints

- **CashClearingSystemRule**

(Rule)

The CashClearingSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

11.4.6.26 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C9 BookTransferGuideline](#), [C16 DepositoryGuideline](#), [C28 Party2PresenceRule](#), [C29 Party3PresenceRule](#), [C30 Party4PresenceRule](#), [C31 Party5PresenceRule](#), [C43 SettlementChainGuideline](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties100 on page 1844](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see *SecuritiesTransactionType*), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

11.4.6.27 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C9 BookTransferGuideline](#), [C16 DepositoryGuideline](#), [C28 Party2PresenceRule](#), [C29 Party3PresenceRule](#), [C30 Party4PresenceRule](#), [C31 Party5PresenceRule](#), [C43 SettlementChainGuideline](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties100](#) on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

11.4.6.28 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection88](#) on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1446
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1447
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1447
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1448
	ValueDate <ValDt>	[0..1]	±		1448

11.4.6.29 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see [OtherAmounts32](#) on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1406
	ChargesFees <ChrgsFees>	[0..1]	±		1406
	TradeAmount <TradAmt>	[0..1]	±		1407
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1407
	LocalTax <LclTax>	[0..1]	±		1407
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1407
	Other <Othr>	[0..1]	±		1408
	StampDuty <StmpDty>	[0..1]	±		1408
	TransactionTax <TxTax>	[0..1]	±		1408
	WithholdingTax <WhldgTax>	[0..1]	±		1409
	ConsumptionTax <CsmptnTax>	[0..1]	±		1409

11.4.6.30 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: [C21 InvestorCountryCodeRule](#)

OtherBusinessParties <OthrBizPties> contains the following **OtherParties34** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		432
	QualifiedForeignIntermediary <QlfdFrgrnIntrmy>	[0..1]	±		432
	StockExchange <StockXchg>	[0..1]	±		432
	TradeRegulator <TradRgltr>	[0..1]	±		432
	TripartyAgent <TrptyAgt>	[0..1]	±		433

Constraints

- **InvestorCountryCodeRule**
(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

11.4.6.30.1 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see [PartyIdentification149](#) on page 1763 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1764
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1765
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1765
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

11.4.6.30.2 QualifiedForeignIntermediary <QlfdFrngIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

QualifiedForeignIntermediary <QlfdFrngIntrmy> contains the following elements (see [PartyIdentification136](#) on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1779

11.4.6.30.3 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see [PartyIdentification136](#) on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1779

11.4.6.30.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see [PartyIdentification136](#) on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1779

11.4.6.30.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

TripartyAgent <TrptyAgt> contains the following elements (see [PartyIdentification136](#) on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1779

11.4.6.31 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C46 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

12 **MX semt.020.001.07** **SecuritiesMessageCancellationAdviceV07**

12.1 **MessageDefinition Functionality**

Scope

An account servicer sends a SecuritiesMessageCancellationAdvice to an account owner to inform of the cancellation of a securities message previously sent by an account servicer.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

The previously sent message may be:

- a securities settlement transaction confirmation
- a report (transactions, pending transactions, allegements, accounting and custody securities balance)
- a allegement notification (when sent by mistake or because the counterparty cancelled its instruction)
- a portfolio transfer notification
- an intra-position movement confirmation
- a transaction generation notification

The previously sent message cannot be a status advice message (any). If a status advice should not have been sent, a new status advice with the correct status should be sent, not a cancellation advice.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

Outline

The SecuritiesMessageCancellationAdviceV07 MessageDefinition is composed of 5 MessageBuildingBlocks:

- A. Reference
Reference to the message advised to be cancelled by the account servicer.
- B. AccountOwner
Party that legally owns the account.
- C. SafekeepingAccount
Account to or from which a securities entry is made.
- D. BlockchainAddressOrWallet
Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.
- E. SupplementaryData
Additional information that cannot be captured in the structured elements and/or any other specific block.

12.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root</i> <Document> <ScitiesMsgCxlAdv<	[1..1]		C3, C4, C5	
	Reference <Ref>	[1..1]	±	C2, C6	437
	AccountOwner <AcctOwnr>	[0..1]	±		439
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		439
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		439
	SupplementaryData <SplmtryData>	[0..*]	±	C7	440

12.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C2 OtherMessageIdentificationUsageRule

(Rule)

If OtherMessageIdentification is used, then the message to be cancelled must not be one that can be identified using of the message identification available in the choice list.

C3 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

```
On Condition
  /SafekeepingAccount is present
Following Must be True
  /BlockChainAddressOrWallet Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C4 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

```
On Condition
  /BlockChainAddressOrWallet is present
Following Must be True
  /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C5 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Following Must be True
 /SafekeepingAccount Must be present
Or /BlockchainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C6 SecuritiesSettlementTransactionAllegementNotificationRule

(Rule)

The SecuritiesMessageCancellationAdvice can be used to cancel a SecuritiesSettlementTransactionAllegementNotification for two reasons:

- The message was sent by mistake
- The counterparty cancelled its instruction.

C7 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

12.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

12.4.1 Reference <Ref>

Presence: [1..1]

Definition: Reference to the message advised to be cancelled by the account servicer.

Impacted by: C2 OtherMessageIdentificationUsageRule, C6 SecuritiesSettlementTransactionAllegementNotificationRule

Reference <Ref> contains one of the following elements (see [References69Choice](#) on page 1558 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttlmTxConfld>	[1..1]	±		1559
Or	IntraPositionMovementConfirmationIdentification <IntraPosMvmntConfld>	[1..1]	Text		1559
Or	SecuritiesBalanceAccountingReportIdentification <SctiesBalAcctgRptld>	[1..1]	Text		1559
Or	SecuritiesBalanceCustodyReportIdentification <SctiesBalCtdyRptld>	[1..1]	Text		1559
Or	IntraPositionMovementPostingReportIdentification <IntraPosMvmntPstngRptld>	[1..1]	Text		1559
Or	SecuritiesFinancingConfirmationIdentification <SctiesFincgConfld>	[1..1]	±		1560
Or	SecuritiesTransactionPendingReportIdentification <SctiesTxPdgRptld>	[1..1]	Text		1560
Or	SecuritiesTransactionPostingReportIdentification <SctiesTxPstngRptld>	[1..1]	Text		1560
Or	SecuritiesSettlementTransactionAllegementReportIdentification <SctiesSttlmTxAllgmtRptld>	[1..1]	Text		1560
Or	SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification <SctiesSttlmTxAllgmtNtfctnTxld>	[1..1]	±		1560
Or	PortfolioTransferNotificationIdentification <PrflTrfNtfctnld>	[1..1]	Text		1561
Or	SecuritiesSettlementTransactionGenerationNotificationIdentification <SctiesSttlmTxGnrtnNtfctnld>	[1..1]	±		1561
Or	OtherMessageIdentification <OthrMsgld>	[1..1]	Text		1561
Or	TotalPortfolioValuationReportIdentification <TtlPrflValtnRptld>	[1..1]	Text		1561
Or	TripartyCollateralTransactionInstructionProcessingStatusAdviceIdentification <TrptyCollTxInstrPrcgStsAdvclld>	[1..1]	Text		1561
Or	TripartyCollateralStatusAdviceIdentification <TrptyCollStsAdvclld>	[1..1]	Text		1561
Or}	TripartyCollateralAndExposureReportIdentification <TrptyCollAndXpsrRptld>	[1..1]	Text		1561

Constraints

- **OtherMessageIdentificationUsageRule**

(Rule)

If OtherMessageIdentification is used, then the message to be cancelled must not be one that can be identified using of the message identification available in the choice list.

- **SecuritiesSettlementTransactionAllegementNotificationRule**

(Rule)

The SecuritiesMessageCancellationAdvice can be used to cancel a SecuritiesSettlementTransactionAllegationNotification for two reasons:

- The message was sent by mistake
- The counterparty cancelled its instruction.

12.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

12.4.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

12.4.4 BlockchainAddressOrWallet <BlckChainAdrOrWlft>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWlft> contains the following elements (see [BlockchainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

12.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C7 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

13 MX semt.021.001.08 SecuritiesStatementQueryV08

13.1 MessageDefinition Functionality

Scope

An account owner sends a SecuritiesStatementQuery to an account servicer to request any existing securities statement.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

Outline

The SecuritiesStatementQueryV08 MessageDefinition is composed of 7 MessageBuildingBlocks:

- A. StatementRequested
Description of the statement requested.
- B. StatementGeneralDetails
General information related to the report.
- C. AccountOwner
Party that legally owns the account.
- D. SafekeepingAccount

Account to or from which a securities entry is made.

E. BlockchainAddressOrWallet

Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

F. AdditionalQueryParameters

Additional specific query criteria.

G. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

13.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesStmntQry>	[1..1]		C8, C9, C10	
	StatementRequested <StmntReqd>	[1..1]	±		446
	StatementGeneralDetails <StmntGnlDtls>	[0..1]	±	C12, C13	447
	AccountOwner <AcctOwnr>	[0..1]	±		447
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		448
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		448
	AdditionalQueryParameters <AddtlQryParams>	[0..*]			448
	Status <Sts>	[0..1]	±	C14	449
	Reason <Rsn>	[0..*]		C7	451
{Or	RepoCallAcknowledgementReason <RepoCallAckRsn>	[0..1]	±		452
Or	CancellationReason <CxlRsn>	[0..1]	±		452
Or	PendingCancellationReason <PdgCxlRsn>	[0..1]	±		452
Or	GeneratedReason <GnrtdRsn>	[0..1]	±		452
Or	DeniedReason <DndRsn>	[0..1]	±		453
Or	AcknowledgedAcceptedReason <AckdAcptdRsn>	[0..1]	±		453
Or	PendingReason <PdgRsn>	[0..1]	±		453
Or	FailingReason <FngRsn>	[0..1]	±		453
Or	PendingProcessingReason <PdgPrcgRsn>	[0..1]	±		454
Or	RejectionReason <RjctnRsn>	[0..1]	±		454
Or	RepairReason <RprRsn>	[0..1]	±		454
Or	PendingModificationReason <PdgModRsn>	[0..1]	±		454
Or}	UnmatchedReason <UmtchdRsn>	[0..1]	±		455
	FinancialInstrumentIdentification <FinInstrmld>	[0..*]	±	C2, C3, C4, C5, C6	455
	SupplementaryData <SplmtryData>	[0..*]	±	C15	457

13.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C2 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C3 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C4 ISINGuideline

(Rule)

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C5 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C6 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C7 ReasonRule

(Rule)

If the reason is requested, then it must be in line with the reasons available for the message type requested.

C8 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

```
On Condition
  /SafekeepingAccount is present
Following Must be True
  /BlockChainAddressOrWallet Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C9 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

```
On Condition
  /BlockChainAddressOrWallet is present
Following Must be True
  /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C10 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Following Must be True
 /SafekeepingAccount Must be present
Or /BlockchainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C11 ShortLongNumberRule

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C12 StatementBasisRule

(Rule)

If StatementBasis is used, then the statement requested must be a SecuritiesBalanceAccountingReport or a SecuritiesBalanceCustodyReport.

C13 StatementTypeRule

(Rule)

If StatementType is used, then the statement requested must be a SecuritiesBalanceAccountingReport, a SecuritiesBalanceCustodyReport or a SecuritiesTransactionPostingReport.

C14 StatusRule

(Rule)

If a specific Status is requested, then it must be in line with the statuses available for the message type requested.

C15 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

13.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

13.4.1 StatementRequested <StmntReqd>

Presence: [1..1]

Definition: Description of the statement requested.

StatementRequested <StmReqd> contains the following elements (see [DocumentNumber13](#) on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C72	1498

13.4.2 StatementGeneralDetails <StmGnDtls>

Presence: [0..1]

Definition: General information related to the report.

Impacted by: [C12 StatementBasisRule](#), [C13 StatementTypeRule](#)

StatementGeneralDetails <StmGnDtls> contains the following elements (see [Statement83](#) on page 1616 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatementDateOrPeriod <StmDtOrPrd>	[0..1]	±		1617
	Frequency <Frqcy>	[0..1]	±		1617
	UpdateType <UpdTp>	[0..1]	±		1617
	StatementBasis <StmBsis>	[0..1]	±		1618
	StatementType <StmTp>	[0..1]	±		1618

Constraints

- **StatementBasisRule**

(Rule)

If StatementBasis is used, then the statement requested must be a SecuritiesBalanceAccountingReport or a SecuritiesBalanceCustodyReport.

- **StatementTypeRule**

(Rule)

If StatementType is used, then the statement requested must be a SecuritiesBalanceAccountingReport, a SecuritiesBalanceCustodyReport or a SecuritiesTransactionPostingReport.

13.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

13.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

13.4.5 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockchainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

13.4.6 AdditionalQueryParameters <AddtlQryParams>

Presence: [0..*]

Definition: Additional specific query criteria.

AdditionalQueryParameters <AddtlQryParams> contains the following
AdditionalQueryParameters13 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Status <Sts>	[0..1]	±	C14	449
	Reason <Rsn>	[0..*]		C7	451
{Or	RepoCallAcknowledgementReason <RepoCallAckRsn>	[0..1]	±		452
Or	CancellationReason <CxIRsn>	[0..1]	±		452
Or	PendingCancellationReason <PdgCxIRsn>	[0..1]	±		452
Or	GeneratedReason <GnrtdRsn>	[0..1]	±		452
Or	DeniedReason <DndRsn>	[0..1]	±		453
Or	AcknowledgedAcceptedReason <AckdAccptdRsn>	[0..1]	±		453
Or	PendingReason <PdgRsn>	[0..1]	±		453
Or	FailingReason <FIngRsn>	[0..1]	±		453
Or	PendingProcessingReason <PdgPrcgRsn>	[0..1]	±		454
Or	RejectionReason <RjctnRsn>	[0..1]	±		454
Or	RepairReason <RprRsn>	[0..1]	±		454
Or	PendingModificationReason <PdgModRsn>	[0..1]	±		454
Or}	UnmatchedReason <UmtchdRsn>	[0..1]	±		455
	FinancialInstrumentIdentification <FinInstrmId>	[0..*]	±	C2, C3, C4, C5, C6	455

13.4.6.1 Status <Sts>

Presence: [0..1]

Definition: Request to obtain a Securities Transaction Pending Report for transactions with the specified status.

Impacted by: C14 StatusRule

Status <Sts> contains one of the following elements (see [Status19Choice](#) on page 2093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AffirmationStatus <AffirmSts>	[1..1]	±		2095
Or	AllocationStatus <AllcnSts>	[1..1]			2095
{Or	Code <Cd>	[1..1]	CodeSet		2095
Or}	Proprietary <Prtry>	[1..1]	±		2095
Or	RepoCallRequestStatus <RepoCallReqSts>	[1..1]	±		2096
Or	CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts>	[1..1]			2096
{Or	Code <Cd>	[1..1]	CodeSet		2096
Or}	Proprietary <Prtry>	[1..1]	±		2097
Or	CorporateActionEventStage <CorpActnEvtStag>	[1..1]			2097
{Or	Code <Cd>	[1..1]	CodeSet		2097
Or}	Proprietary <Prtry>	[1..1]	±		2098
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		2098
Or	InstructionProcessingStatus <InstrPrcgSts>	[1..1]			2098
{Or	Code <Cd>	[1..1]	CodeSet		2099
Or}	Proprietary <Prtry>	[1..1]	±		2100
Or	MatchingStatus <MtchgSts>	[1..1]	±		2100
Or	RegistrationProcessingStatus <RegnPrcgSts>	[1..1]			2101
{Or	Code <Cd>	[1..1]	CodeSet		2101
Or}	Proprietary <Prtry>	[1..1]	±		2101
Or	ResponseStatus <RspnSts>	[1..1]			2101
{Or	Code <Cd>	[1..1]	CodeSet		2102
Or}	Proprietary <Prtry>	[1..1]	±		2102
Or	ReplacementProcessingStatus <RplcmntPrcgSts>	[1..1]			2102
{Or	Code <Cd>	[1..1]	CodeSet		2103
Or}	Proprietary <Prtry>	[1..1]	±		2103
Or	CancellationProcessingStatus <CxIPrcgSts>	[1..1]			2104
{Or	Code <Cd>	[1..1]	CodeSet		2104
Or}	Proprietary <Prtry>	[1..1]	±		2104
Or	SettlementStatus <SttlmSts>	[1..1]	±		2105
Or}	SettlementConditionModificationStatus <SttlmCondModSts>	[1..1]			2105

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2105
Or}	Proprietary <Prtry>	[1..1]	±		2106

Constraints

- **StatusRule**

(Rule)

If a specific Status is requested, then it must be in line with the statuses available for the message type requested.

13.4.6.2 Reason <Rsn>

Presence: [0..*]

Definition: Request to obtain a Securities Transaction Pending Report for transactions with the specified status reason.

Impacted by: C7 ReasonRule

Reason <Rsn> contains one of the following **Reason19Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	RepoCallAcknowledgementReason <RepoCallAckRsn>	[0..1]	±		452
Or	CancellationReason <CxlRsn>	[0..1]	±		452
Or	PendingCancellationReason <PdgCxlRsn>	[0..1]	±		452
Or	GeneratedReason <GnrtdRsn>	[0..1]	±		452
Or	DeniedReason <DndRsn>	[0..1]	±		453
Or	AcknowledgedAcceptedReason <AckdAccptdRsn>	[0..1]	±		453
Or	PendingReason <PdgRsn>	[0..1]	±		453
Or	FailingReason <FngRsn>	[0..1]	±		453
Or	PendingProcessingReason <PdgPrcgRsn>	[0..1]	±		454
Or	RejectionReason <RjctnRsn>	[0..1]	±		454
Or	RepairReason <RprRsn>	[0..1]	±		454
Or	PendingModificationReason <PdgModRsn>	[0..1]	±		454
Or}	UnmatchedReason <UmtchdRsn>	[0..1]	±		455

Constraints

- **ReasonRule**

(Rule)

If the reason is requested, then it must be in line with the reasons available for the message type requested.

13.4.6.2.1 RepoCallAcknowledgementReason <RepoCallAckRsn>

Presence: [0..1]

Definition: Specifies additional information on the repurchase agreement call request acknowledgement.

RepoCallAcknowledgementReason <RepoCallAckRsn> contains one of the following elements (see [AcknowledgementReason13Choice](#) on page 2048 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2049
Or}	Proprietary <Prtry>	[1..1]	±		2049

13.4.6.2.2 CancellationReason <CxIRsn>

Presence: [0..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

CancellationReason <CxIRsn> contains one of the following elements (see [CancellationReason20Choice](#) on page 2090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2090
Or}	Proprietary <Prtry>	[1..1]	±		2091

13.4.6.2.3 PendingCancellationReason <PdgCxIRsn>

Presence: [0..1]

Definition: Specifies the reason why the cancellation request is pending.

PendingCancellationReason <PdgCxIRsn> contains one of the following elements (see [PendingCancellationReasons4Choice](#) on page 2045 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2045
Or}	Proprietary <Prtry>	[1..1]	±		2046

13.4.6.2.4 GeneratedReason <GnrtdRsn>

Presence: [0..1]

Definition: Specifies the reason why the transaction was generated.

GeneratedReason <GnrtdRsn> contains one of the following elements (see [GeneratedReasons5Choice](#) on page 2044 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2044
Or}	Proprietary <Prtry>	[1..1]	±		2045

13.4.6.2.5 DeniedReason <DndRsn>

Presence: [0..1]

Definition: Specifies the reason why the request was denied.

DeniedReason <DndRsn> contains one of the following elements (see [DeniedReason14Choice](#) on page 2018 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2018
Or}	Proprietary <Prtry>	[1..1]	±		2018

13.4.6.2.6 AcknowledgedAcceptedReason <AckdAccptdRsn>

Presence: [0..1]

Definition: Specifies additional information about the processed instruction.

AcknowledgedAcceptedReason <AckdAccptdRsn> contains one of the following elements (see [AcknowledgementReason12Choice](#) on page 2013 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2014
Or}	Proprietary <Prtry>	[1..1]	±		2014

13.4.6.2.7 PendingReason <PdgRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction has a pending status.

PendingReason <PdgRsn> contains one of the following elements (see [PendingReason29Choice](#) on page 2009 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2010
Or}	Proprietary <Prtry>	[1..1]	±		2013

13.4.6.2.8 FailingReason <FIngrsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

FailingReason <FIngrsn> contains one of the following elements (see [FailingReason9Choice](#) on page 1997 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1997
Or}	Proprietary <Prtry>	[1..1]	±		2000

13.4.6.2.9 PendingProcessingReason <PdgPrcgRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction has a pending processing status.

PendingProcessingReason <PdgPrcgRsn> contains one of the following elements (see [PendingProcessingReason11Choice](#) on page 1992 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1992
Or}	Proprietary <Prtry>	[1..1]	±		1993

13.4.6.2.10 RejectionReason <RjctnRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction/request has a rejected status.

RejectionReason <RjctnRsn> contains one of the following elements (see [RejectionReason45Choice](#) on page 1984 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1984
Or}	Proprietary <Prtry>	[1..1]	±		1988

13.4.6.2.11 RepairReason <RprRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction is in repair.

RepairReason <RprRsn> contains one of the following elements (see [RepairReason11Choice](#) on page 1981 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1981
Or}	Proprietary <Prtry>	[1..1]	±		1983

13.4.6.2.12 PendingModificationReason <PdgModRsn>

Presence: [0..1]

Definition: Specifies the reason why the modification request is pending.

PendingModificationReason <PdgModRsn> contains one of the following elements (see [PendingReason28Choice on page 1978](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1978
Or}	Proprietary <Prtry>	[1..1]	±		1979

13.4.6.2.13 UnmatchedReason <UmtchdRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction has an unmatched status.

UnmatchedReason <UmtchdRsn> contains one of the following elements (see [UnmatchedReason22Choice on page 1975](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1975
Or}	Proprietary <Prtry>	[1..1]	±		1978

13.4.6.3 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..*]

Definition: Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C2 DescriptionPresenceRule](#), [C3 DescriptionUsageRule](#), [C4 ISINGuideline](#), [C5 ISINPresenceRule](#), [C6 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19 on page 1532](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

13.4.7 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C15 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

14 MX semt.022.001.05 SecuritiesSettlementTransactionAuditTrailRe portV05

14.1 MessageDefinition Functionality

Scope

This message is sent by the Market Infrastructure to the CSD to advise of the history of all the statuses, modifications, replacement and cancellation of a specific transaction during its whole life cycle when the instructing party is a direct participant to the Settlement Infrastructure.

Usage

The message may also be used to:

- re-send a message sent by the market infrastructure to the direct participant,
- provide a third party with a copy of a message being sent by the market infrastructure for information,
- re-send to a third party a copy of a message being sent by the market infrastructure for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementTransactionAuditTrailReportV05 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

B. QueryReference

Identification of the SecuritiesStatusQuery message sent to request this report.

C. TransactionIdentification

Provides unambiguous transaction identification information.

D. SafekeepingAccount

Account to or from which a securities entry is made.

E. BlockchainAddressOrWallet

Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

F. AccountOwner

Party that legally owns the account.

G. StatusTrail

Provides the history of status and reasons for a pending, posted or cancelled transaction.

14.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesStlMtxAudtTrlRpt>	[1..1]		C5, C6, C7	
	Pagination <Pgntn>	[1..1]	±		462
	QueryReference <QryRef>	[0..1]	Text		462
	TransactionIdentification <TxId>	[0..1]	±	C3	462
	SafekeepingAccount <SfkgAcct>	[0..1]	±		463
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		463
	AccountOwner <AcctOwnr>	[0..1]	±		464
	StatusTrail <StsTrl>	[0..*]			464
	StatusDate <StsDt>	[1..1]	DateTime		466
	SendingOrganisationIdentification <SndgOrgId>	[0..1]	±		466
	UserIdentification <UsrId>	[0..1]	Text		466
	ProcessingStatus <PrcgSts>	[0..1]			466
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		467
Or	PendingProcessing <PdgPrcg>	[1..1]	±		467
Or	Rejected <Rjctd>	[1..1]	±		468
Or	Repair <Rpr>	[1..1]	±		468
Or	Cancelled <Canc>	[1..1]	±		468
Or	PendingCancellation <PdgCxl>	[1..1]	±		469
Or	Proprietary <Prtry>	[1..1]	±		469
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	469
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	470
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		470
	MatchingStatus <MtchgSts>	[0..1]	±		471
	SettlementStatus <StlMSts>	[0..1]	±	C4	471
	ModificationProcessingStatus <ModPrcgSts>	[0..1]			472
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		473
Or	PendingProcessing <PdgPrcg>	[1..1]	±		473
Or	Denied <Dnd>	[1..1]	±		473
Or	Rejected <Rjctd>	[1..1]	±		474

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	Repaired <Rprd>	[1..1]	±		474
Or	Modified <Modfd>	[1..1]	±		475
Or}	Proprietary <Prtry>	[1..1]	±		475
	CancellationStatus <CxlSts>	[0..1]			475
{Or	PendingCancellation <PdgCxl>	[1..1]	±		476
Or	Rejected <Rjctd>	[1..1]	±		476
Or	Repair <Rpr>	[1..1]	±		476
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		476
Or	Proprietary <Prtry>	[1..1]	±		477
Or	Denied <Dnd>	[1..1]	±		477
Or}	Cancelled <Canc>	[1..1]	±		477
	Settled <Sttld>	[0..1]	±	C1	478
	SupplementaryData <SplmtryData>	[0..*]	±	C8	478

14.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 AdditionalReasonInformationRule

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C2 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- Error severity: Fatal
- Error Code: D00008
- Error Text: Invalid BIC.

C3 NoAccountOwnerTransactionIdentificationRule

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C4 PendingToFailingRule

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

C5 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

```
On Condition
  /SafekeepingAccount is present
Following Must be True
  /BlockChainAddressOrWallet Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C6 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

```
On Condition
  /BlockChainAddressOrWallet is present
Following Must be True
  /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C7 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

```
Following Must be True
  /SafekeepingAccount Must be present
Or
  /BlockChainAddressOrWallet Must be present
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C8 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

14.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

14.4.1 Pagination <Pgntn>

Presence: [1..1]

Definition: Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

Pagination <Pgntn> contains the following elements (see [Pagination1](#) on page 1683 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1683
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1683

14.4.2 QueryReference <QryRef>

Presence: [0..1]

Definition: Identification of the SecuritiesStatusQuery message sent to request this report.

Datatype: [Max35Text](#) on page 2320

14.4.3 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Provides unambiguous transaction identification information.

Impacted by: [C3 NoAccountOwnerTransactionIdentificationRule](#)

TransactionIdentification <TxId> contains the following elements (see [TransactionIdentifications29](#) on page 1557 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1557
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1557
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1557
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1557

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

14.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount22](#) on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1403
	Type <Tp>	[0..1]	±		1403
	Name <Nm>	[0..1]	Text		1403

14.4.5 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockchainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

14.4.6 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

14.4.7 StatusTrail <StsTrl>

Presence: [0..*]

Definition: Provides the history of status and reasons for a pending, posted or cancelled transaction.

StatusTrail <StsTrl> contains the following **StatusTrail10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatusDate <StsDt>	[1..1]	DateTime		466
	SendingOrganisationIdentification <SndgOrgId>	[0..1]	±		466
	UserIdentification <UsrId>	[0..1]	Text		466
	ProcessingStatus <PrcgSts>	[0..1]			466
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		467
Or	PendingProcessing <PdgPrcg>	[1..1]	±		467
Or	Rejected <Rjctd>	[1..1]	±		468
Or	Repair <Rpr>	[1..1]	±		468
Or	Cancelled <Canc>	[1..1]	±		468
Or	PendingCancellation <PdgCxl>	[1..1]	±		469
Or	Proprietary <Prtry>	[1..1]	±		469
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	469
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	470
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		470
	MatchingStatus <MtchgSts>	[0..1]	±		471
	SettlementStatus <SttlmSts>	[0..1]	±	C4	471
	ModificationProcessingStatus <ModPrcgSts>	[0..1]			472
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		473
Or	PendingProcessing <PdgPrcg>	[1..1]	±		473
Or	Denied <Dnd>	[1..1]	±		473
Or	Rejected <Rjctd>	[1..1]	±		474
Or	Repaired <Rprd>	[1..1]	±		474
Or	Modified <Modfd>	[1..1]	±		475
Or}	Proprietary <Prtry>	[1..1]	±		475
	CancellationStatus <CxlSts>	[0..1]			475
{Or	PendingCancellation <PdgCxl>	[1..1]	±		476
Or	Rejected <Rjctd>	[1..1]	±		476
Or	Repair <Rpr>	[1..1]	±		476
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		476
Or	Proprietary <Prtry>	[1..1]	±		477
Or	Denied <Dnd>	[1..1]	±		477

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Cancelled <Canc>	[1..1]	±		477
	Settled <Sttld>	[0..1]	±	C1	478
	SupplementaryData <SplmtryData>	[0..*]	±	C8	478

14.4.7.1 StatusDate <StsDt>

Presence: [1..1]

Definition: Date and time at which the status was assigned.

Datatype: [ISODateTime](#) on page 2313

14.4.7.2 SendingOrganisationIdentification <SndgOrgld>

Presence: [0..1]

Definition: Unique and unambiguous way to identify the organisation that sent the message instance.

SendingOrganisationIdentification <SndgOrgld> contains the following elements (see [OrganisationIdentification31](#) on page 1731 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C1	1731
	Other <Othr>	[0..*]			1732
	Identification <Id>	[1..1]	Text		1732
	SchemeName <SchmeNm>	[0..1]			1732
{Or	Code <Cd>	[1..1]	CodeSet		1733
Or}	Proprietary <Prtry>	[1..1]	Text		1733
	Issuer <Issr>	[0..1]	Text		1733

14.4.7.3 UserIdentification <Usrld>

Presence: [0..1]

Definition: Unique and unambiguous way to identify the user that created the message instance.

Datatype: [Max35Text](#) on page 2320

14.4.7.4 ProcessingStatus <PrcgSts>

Presence: [0..1]

Definition: Provides details on the processing status of the transaction.

ProcessingStatus <PrcgSts> contains one of the following **ProcessingStatus87Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		467
Or	PendingProcessing <PdgPrcg>	[1..1]	±		467
Or	Rejected <Rjctd>	[1..1]	±		468
Or	Repair <Rpr>	[1..1]	±		468
Or	Cancelled <Canc>	[1..1]	±		468
Or	PendingCancellation <PdgCxl>	[1..1]	±		469
Or	Proprietary <Prtry>	[1..1]	±		469
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	469
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	470

14.4.7.4.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see [AcknowledgedAcceptedStatus21Choice](#) on page 2153 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2153
Or}	Reason <Rsn>	[1..*]	±		2153

14.4.7.4.2 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Processing of the instruction/request is pending.

PendingProcessing <PdgPrcg> contains one of the following elements (see [PendingProcessingStatus11Choice](#) on page 2081 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2081
Or}	Reason <Rsn>	[1..*]			2081
	Code <Cd>	[1..1]			2082
{Or	Code <Cd>	[1..1]	CodeSet		2082
Or}	Proprietary <Prtry>	[1..1]	±		2083
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2084

14.4.7.4.3 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see [RejectionStatus38Choice](#) on page 2030 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2030
Or}	Reason <Rsn>	[1..*]			2031
	Code <Cd>	[1..1]			2031
{Or	Code <Cd>	[1..1]	CodeSet		2031
Or}	Proprietary <Prtry>	[1..1]	±		2033
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2033

14.4.7.4.4 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/Request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see [RepairStatus12Choice](#) on page 2074 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2074
Or}	Reason <Rsn>	[1..*]			2075
	Code <Cd>	[1..1]			2075
{Or	Code <Cd>	[1..1]	CodeSet		2075
Or}	Proprietary <Prtry>	[1..1]	±		2077
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2077

14.4.7.4.5 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction has been cancelled.

Cancelled <Canc> contains one of the following elements (see [CancellationStatus24Choice](#) on page 2084 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2084
Or}	Reason <Rsn>	[1..*]			2084
	Code <Cd>	[1..1]			2085
{Or	Code <Cd>	[1..1]	CodeSet		2085
Or}	Proprietary <Prtry>	[1..1]	±		2086
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2086

14.4.7.4.6 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: Cancellation request from yourself for this instruction is pending waiting for further processing.

PendingCancellation <PdgCxl> contains one of the following elements (see [PendingStatus38Choice](#) on page 2069 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2069
Or}	Reason <Rsn>	[1..*]			2070
	Code <Cd>	[1..1]	±		2070
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2070

14.4.7.4.7 Proprietary <Prtry>

Presence: [1..1]

Definition: Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason6](#) on page 2150 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2150
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	2150

14.4.7.4.8 CancellationRequested <CxlReqd>

Presence: [1..1]

Definition: Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request or consent.

Impacted by: [C1 AdditionalReasonInformationRule](#)

CancellationRequested <CxlReqd> contains the following elements (see [ProprietaryReason4](#) on page 2066 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2067
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2067

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

14.4.7.4.9 ModificationRequested <ModReqd>

Presence: [1..1]

Definition: Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

Impacted by: [C1 AdditionalReasonInformationRule](#)

ModificationRequested <ModReqd> contains the following elements (see [ProprietaryReason4](#) on page 2066 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2067
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2067

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

14.4.7.5 InferredMatchingStatus <IfrrdMtchgSts>

Presence: [0..1]

Definition: Provides the matching status of an instruction as per the account servicer or the Market Infrastructure based on an allegation. At this time no matching took place on the market (at the CSD/ ICSD/MI).

InferredMatchingStatus <IfrrdMtchgSts> contains one of the following elements (see [MatchingStatus25Choice](#) on page 2091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	2092
Or	Unmatched <Umtchd>	[1..1]			2092
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2092
Or}	Reason <Rsn>	[1..*]			2092
	Code <Cd>	[1..1]	±		2093
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2093
Or}	Proprietary <Prtry>	[1..1]	±		2093

14.4.7.6 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus25Choice](#) on page 2091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	2092
Or	Unmatched <Umtchd>	[1..1]			2092
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2092
Or}	Reason <Rsn>	[1..*]			2092
	Code <Cd>	[1..1]	±		2093
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2093
Or}	Proprietary <Prtry>	[1..1]	±		2093

14.4.7.7 SettlementStatus <SttlmSts>

Presence: [0..1]

Definition: Provides the status of settlement of a transaction.

Impacted by: [C4 PendingToFailingRule](#)

SettlementStatus <SttlmSts> contains one of the following elements (see [SettlementStatus17Choice](#) on page 2124 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			2125
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2126
Or}	Reason <Rsn>	[1..*]			2126
	Code <Cd>	[1..1]			2126
{Or	Code <Cd>	[1..1]	CodeSet		2126
Or}	Proprietary <Prtry>	[1..1]	±		2129
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2130
Or	Failing <Fng>	[1..1]			2130
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2130
Or}	Reason <Rsn>	[1..*]			2130
	Code <Cd>	[1..1]			2131
{Or	Code <Cd>	[1..1]	CodeSet		2131
Or}	Proprietary <Prtry>	[1..1]	±		2134
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2135
Or}	Proprietary <Prtry>	[1..1]	±		2135

Constraints

- **PendingToFailingRule**

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

14.4.7.8 ModificationProcessingStatus <ModPrcgSts>

Presence: [0..1]

Definition: Provides details on the modification processing status of the transaction.

ModificationProcessingStatus <ModPrcgSts> contains one of the following **ModificationProcessingStatus10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		473
Or	PendingProcessing <PdgPrcg>	[1..1]	±		473
Or	Denied <Dnd>	[1..1]	±		473
Or	Rejected <Rjctd>	[1..1]	±		474
Or	Repaired <Rprd>	[1..1]	±		474
Or	Modified <Modfd>	[1..1]	±		475
Or}	Proprietary <Prtry>	[1..1]	±		475

14.4.7.8.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see [AcknowledgedAcceptedStatus23Choice](#) on page 2151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2152
Or}	Reason <Rsn>	[1..*]			2152
	Code <Cd>	[1..1]	±		2152
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2152

14.4.7.8.2 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Modification is pending processing.

PendingProcessing <PdgPrcg> contains one of the following elements (see [PendingProcessingStatus13Choice](#) on page 2079 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2079
Or}	Reason <Rsn>	[1..*]			2079
	Code <Cd>	[1..1]	±		2079
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2080

14.4.7.8.3 Denied <Dnd>

Presence: [1..1]

Definition: Modification request will not be executed.

Denied <Dnd> contains one of the following elements (see [DeniedStatus15Choice](#) on page 2024 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2024
Or}	Reason <Rsn>	[1..*]			2024
	Code <Cd>	[1..1]	±		2025
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2025

14.4.7.8.4 Rejected <Rjctd>

Presence: [1..1]

Definition: Modification request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see [RejectionStatus37Choice](#) on page 2033 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2034
Or}	Reason <Rsn>	[1..*]			2034
	Code <Cd>	[1..1]			2034
{Or	Code <Cd>	[1..1]	CodeSet		2034
Or}	Proprietary <Prtry>	[1..1]	±		2036
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2036

14.4.7.8.5 Repaired <Rprd>

Presence: [1..1]

Definition: Modification request is accepted but in repair.

Repaired <Rprd> contains one of the following elements (see [RepairStatus13Choice](#) on page 2071 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2072
Or}	Reason <Rsn>	[1..*]			2072
	Code <Cd>	[1..1]			2072
{Or	Code <Cd>	[1..1]	CodeSet		2072
Or}	Proprietary <Prtry>	[1..1]	±		2074
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2074

14.4.7.8.6 Modified <Modfd>

Presence: [1..1]

Definition: Instruction has been modified.

Modified <Modfd> contains one of the following elements (see [ModificationStatus4Choice](#) on page 2020 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2020
Or}	Reason <Rsn>	[0..*]			2021
	Code <Cd>	[1..1]			2021
{Or	Code <Cd>	[1..1]	CodeSet		2021
Or}	Proprietary <Prtry>	[1..1]	±		2021
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2022

14.4.7.8.7 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason6](#) on page 2150 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2150
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	2150

14.4.7.9 CancellationStatus <CxlSts>

Presence: [0..1]

Definition: Provides details on the processing status of the cancellation request.

CancellationStatus <CxlSts> contains one of the following **ProcessingStatus86Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		476
Or	Rejected <Rjctd>	[1..1]	±		476
Or	Repair <Rpr>	[1..1]	±		476
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		476
Or	Proprietary <Prtry>	[1..1]	±		477
Or	Denied <Dnd>	[1..1]	±		477
Or}	Cancelled <Canc>	[1..1]	±		477

14.4.7.9.1 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: The cancellation is pending processing.

PendingCancellation <PdgCxl> contains one of the following elements (see [PendingStatus39Choice](#) on page 2068 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2068
Or}	Reason <Rsn>	[1..*]			2068
	Code <Cd>	[1..1]	±		2069
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2069

14.4.7.9.2 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see [RejectionOrRepairStatus43Choice](#) on page 2041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2041
Or}	Reason <Rsn>	[1..*]			2041
	Code <Cd>	[1..1]	±		2042
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2042

14.4.7.9.3 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/Request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see [RejectionOrRepairStatus42Choice](#) on page 2042 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2042
Or}	Reason <Rsn>	[1..*]			2042
	Code <Cd>	[1..1]	±		2043
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2043

14.4.7.9.4 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see [AcknowledgedAcceptedStatus24Choice](#) on page 2153 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2153
Or}	Reason <Rsn>	[1..*]			2154
	Code <Cd>	[1..1]	±		2154
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2154

14.4.7.9.5 Proprietary <Prtry>

Presence: [1..1]

Definition: Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason6](#) on page 2150 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2150
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	2150

14.4.7.9.6 Denied <Dnd>

Presence: [1..1]

Definition: Instruction/Request will not be executed.

Denied <Dnd> contains one of the following elements (see [DeniedStatus16Choice](#) on page 2023 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2023
Or}	Reason <Rsn>	[1..*]			2023
	Code <Cd>	[1..1]	±		2024
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2024

14.4.7.9.7 Cancelled <Canc>

Presence: [1..1]

Definition: Cancellation requested executed.

Cancelled <Canc> contains one of the following elements (see [CancellationStatus15Choice](#) on page 1969 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1969
Or}	Reason <Rsn>	[1..*]			1969
	Code <Cd>	[1..1]	±		1970
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1970

14.4.7.10 Settled <Sttld>

Presence: [0..1]

Definition: Status is settled.

Impacted by: [C1 AdditionalReasonInformationRule](#)

Settled <Sttld> contains the following elements (see [ProprietaryReason4](#) on page 2066 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2067
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2067

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

14.4.7.11 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C8 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

15 **MX sese.020.001.07** **SecuritiesTransactionCancellationRequestV07**

15.1 **MessageDefinition Functionality**

Scope

An account owner sends a SecuritiesTransactionCancellationRequest to an account servicer to request the cancellation of a securities transaction.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manage a fund account opened at a custodian, or - a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.

Usage

The transaction may be:

- a securities settlement transaction
- an intra-position movement
- a securities financing transaction

The instruction cannot be:

- a securities settlement conditions modification (another transaction processing command should be sent to reverse a processing change previously requested).
- a securities financing modification

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesTransactionCancellationRequestV07 MessageDefinition is composed of 11 MessageBuildingBlocks:

- A. AccountOwnerTransactionIdentification
Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).
- B. AccountServicerTransactionIdentification
Unambiguous identification of the transaction as known by the account servicer.
- C. MarketInfrastructureTransactionIdentification
Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.
- D. ProcessorTransactionIdentification
Message Reference identifying the Processor of the transaction.
- E. AccountOwner
Party that legally owns the account.
- F. SafekeepingAccount
Account to or from which a securities entry is made.
- G. BlockchainAddressOrWallet
Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.
- H. TransactionDetails
Identifies the details of the transaction.
- I. CancellationReason
Specifies the reason of the cancellation.
- J. FXCancellation
Specifies whether an associated FX should be cancelled.
- K. SupplementaryData
Additional information that cannot be captured in the structured elements and/or any other specific block.

15.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesTxCxlReq>	[1..1]		C12, C18, C20, C22, C25	
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	±		488
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		489
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		489
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		489
	AccountOwner <AcctOwnr>	[0..1]	±		489
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		490
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		490
	TransactionDetails <TxDtls>	[0..1]			490
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C10, C11, C13	491
	TradeDate <TradDt>	[0..1]	±		493
	SettlementDate <SttlmDt>	[1..1]	±		493
	SettlementQuantity <SttlmQty>	[1..1]	±		493
	SettlementAmount <SttlmAmt>	[0..1]	±		493
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C14, C15, C16, C17	494
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C14, C15, C16, C17	495
	Investor <Invstr>	[0..1]	±		497
	CancellationReason <CxlRsn>	[0..1]	±		497
	FXCancellation <FxCxl>	[0..1]	±		498
	SupplementaryData <SplmtryData>	[0..*]	±	C24	498

15.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C4 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C5 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C6 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C7 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C8 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C9 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C10 ISINGuideline

(Rule)

When 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 NoAccountOwnerTransactionIdentificationRule

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

Error handling:

- *Error severity:* Fatal
- *Error Code:*
- *Error Text:*

This constraint is defined at the MessageDefinition level.

C13 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C14 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C15 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C16 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C17 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C18 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C19 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C20 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

On Condition
 /BlockchainAddressOrWallet is present
Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C21 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C22 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Following Must be True
 /SafekeepingAccount Must be present
Or /BlockchainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C23 ShortLongNumberRule

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C24 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

C25 TransactionIdentificationPresence2Rule

(Rule)

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present. (CrossElementComplexRule)

On Condition

```
    /AccountOwnerTransactionIdentification/  
SecuritiesSettlementTransactionIdentification/TransactionIdentification is  
equal to value 'NONREF'  
    Or    /AccountOwnerTransactionIdentification/  
SecuritiesFinancingTransactionIdentification/TransactionIdentification is  
equal to value 'NONREF'  
    Or    /AccountOwnerTransactionIdentification/  
IntraPositionMovementIdentification is equal to value 'NONREF'  
    Or    /AccountOwnerTransactionIdentification/OtherTransactionIdentification/  
Identification is equal to value 'NONREF'  
Following Must be True  
    /AccountServicerTransactionIdentification Must be present  
    Or    /MarketInfrastructureTransactionIdentification Must be present  
    Or    /ProcessorTransactionIdentification Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00324
- *Error Text:* One other reference must be present.

This constraint is defined at the MessageDefinition level.

15.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

15.4.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

AccountOwnerTransactionIdentification <AcctOwnrTxld> contains one of the following elements
(see [References45Choice](#) on page 1574 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	±		1575
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxld>	[1..1]	±		1575
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1575
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]			1576
	MessageNumber <MsgNb>	[0..1]	±	C72	1576
	Identification <Id>	[1..1]	Text		1576

15.4.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: [Max35Text](#) on page 2320

15.4.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [Max35Text](#) on page 2320

15.4.4 ProcessorTransactionIdentification <PrchrTxld>

Presence: [0..1]

Definition: Message Reference identifying the Processor of the transaction.

Datatype: [Max35Text](#) on page 2320

15.4.5 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

15.4.6 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

15.4.7 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockchainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

15.4.8 TransactionDetails <TxDtIs>

Presence: [0..1]

Definition: Identifies the details of the transaction.

TransactionDetails <TxDtIs> contains the following **TransactionDetails151** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C10, C11, C13	491
	TradeDate <TradDt>	[0..1]	±		493
	SettlementDate <SttlmDt>	[1..1]	±		493
	SettlementQuantity <SttlmQty>	[1..1]	±		493
	SettlementAmount <SttlmAmt>	[0..1]	±		493
	DeliveringSettlementParties <DlvrGSttlmPties>	[0..1]	±	C14, C15, C16, C17	494
	ReceivingSettlementParties <RcvGSttlmPties>	[0..1]	±	C14, C15, C16, C17	495
	Investor <Invstr>	[0..1]	±		497

15.4.8.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C7 DescriptionPresenceRule, C8 DescriptionUsageRule, C10 ISINGuideline,
C11 ISINPresenceRule, C13 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

Constraints

- **DescriptionPresenceRule**

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

On Condition
 /Description is absent
Following Must be True
 /ISIN Must be present
Or /OtherIdentification[*] Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

On Condition
 /ISIN is absent
Following Must be True
 /OtherIdentification[*] Must be present
Or /Description Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present.

On Condition
 /OtherIdentification[*] is absent
Following Must be True
 /ISIN Must be present
Or /Description Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

15.4.8.2 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate8Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

15.4.8.3 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate17Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1493
Or}	DateCode <DtCd>	[1..1]	±		1493

15.4.8.4 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see [Quantity51Choice](#) on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1839
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1840

15.4.8.5 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection51](#) on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1451
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1452
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1452

15.4.8.6 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C14 Party2PresenceRule](#), [C15 Party3PresenceRule](#), [C16 Party4PresenceRule](#), [C17 Party5PresenceRule](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties97](#) on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1869
	Party1 <Pty1>	[0..1]	±	C18, C20	1870
	Party2 <Pty2>	[0..1]	±	C18, C20	1871
	Party3 <Pty3>	[0..1]	±	C18, C20	1872
	Party4 <Pty4>	[0..1]	±	C18, C20	1873
	Party5 <Pty5>	[0..1]	±	C18, C20	1874

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

/Party2 is present

Following Must be True

/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
 /Party3 is present
Following Must be True
 /Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

15.4.8.7 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C14 Party2PresenceRule, C15 Party3PresenceRule, C16 Party4PresenceRule, C17 Party5PresenceRule

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties97](#) on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1869
	Party1 <Pty1>	[0..1]	±	C18, C20	1870
	Party2 <Pty2>	[0..1]	±	C18, C20	1871
	Party3 <Pty3>	[0..1]	±	C18, C20	1872
	Party4 <Pty4>	[0..1]	±	C18, C20	1873
	Party5 <Pty5>	[0..1]	±	C18, C20	1874

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

 /Party2 is present

Following Must be True

 /Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition

 /Party3 is present

Following Must be True

 /Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
 Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
 Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

15.4.8.8 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see [PartyIdentification149](#) on [page 1763](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1764
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1765
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1765
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

15.4.9 CancellationReason <CxlRsn>

Presence: [0..1]

Definition: Specifies the reason of the cancellation.

CancellationReason <CxIRsn> contains the following elements (see [CancellationReason23](#) on page 2065 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2065
{Or	Code <Cd>	[1..1]	CodeSet		2065
Or}	Proprietary <Prtry>	[1..1]	±		2066
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		2066

15.4.10 FXCancellation <FxCxl>

Presence: [0..1]

Definition: Specifies whether an associated FX should be cancelled.

FXCancellation <FxCxl> contains one of the following elements (see [FXCancellation3Choice](#) on page 2087 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		2088
Or}	Proprietary <Prtry>	[1..1]	±		2088

15.4.11 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C24 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

16 MX sese.021.001.06 SecuritiesTransactionStatusQueryV06

16.1 MessageDefinition Functionality

Scope

An account owner sends a SecuritiesTransactionStatusQuery to an account servicer to request a status on a securities transaction.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesTransactionStatusQueryV06 MessageDefinition is composed of 5 MessageBuildingBlocks:

- A. StatusAdviceRequested
Description of the status advice requested.
- B. AccountOwner
Party that legally owns the account.
- C. SafekeepingAccount
Account to or from which a securities entry is made.
- D. BlockChainAddressOrWallet

Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

E. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

16.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <ScitiesTxStsQry>	[1..1]		C3, C4, C5	
	StatusAdviceRequested <StsAdvReqd>	[1..1]		C2	502
	Number <Nb>	[1..1]	±	C6	502
	References <Refs>	[1..*]	±		503
	AccountOwner <AcctOwnr>	[0..1]	±		504
	SafekeepingAccount <StkpgAcct>	[0..1]	±		504
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		504
	SupplementaryData <SplmtryData>	[0..*]	±	C7	504

16.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C2 ReferenceRule

(Rule)

The reference used to identify the transaction must be in line with the identification available for the status advice requested by the SecuritiesTransactionStatusQuery. For example, a

SecuritiesTransactionStatusQuery must not request a SecuritiesSettlementTransactionStatusAdvice using a CorporateActionEventIdentification.

C3 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

```
On Condition
  /SafekeepingAccount is present
Following Must be True
  /BlockChainAddressOrWallet Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C4 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

```
On Condition
  /BlockChainAddressOrWallet is present
Following Must be True
  /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C5 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

```
Following Must be True
  /SafekeepingAccount Must be present
Or
  /BlockChainAddressOrWallet Must be present
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C6 ShortLongNumberRule

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C7 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

16.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

16.4.1 StatusAdviceRequested <StsAdvcreqd>

Presence: [1..1]

Definition: Description of the status advice requested.

Impacted by: C2 ReferenceRule

StatusAdviceRequested <StsAdvcreqd> contains the following **DocumentNumber18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C6	502
	References <Refs>	[1..*]	±		503

Constraints

- **ReferenceRule**

(Rule)

The reference used to identify the transaction must be in line with the identification available for the status advice requested by the SecuritiesTransactionStatusQuery. For example, a SecuritiesTransactionStatusQuery must not request a SecuritiesSettlementTransactionStatusAdvice using a CorporateActionEventIdentification.

16.4.1.1 Number <Nb>

Presence: [1..1]

Definition: Number used to identify a message or document.

Impacted by: C6 ShortLongNumberRule

Number <Nb> contains one of the following elements (see [DocumentNumber5Choice](#) on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1498
Or	LongNumber <LngNb>	[1..1]	Text		1498
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1498

Constraints

- **ShortLongNumberRule**

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

16.4.1.2 References <Refs>

Presence: [1..*]

Definition: References of transaction for which the status is requested.

References <Refs> contains the following elements (see [Identification28](#) on page 1553 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		1554
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1554
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		1554
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1554
	ProcessorTransactionIdentification <PrctrTxld>	[0..1]	Text		1555
	CommonIdentification <Cmonld>	[0..1]	Text		1555
	TradeIdentification <Tradld>	[0..*]	Text		1555
	MasterIdentification <Mstrld>	[0..1]	Text		1555
	BasketIdentification <Bsktld>	[0..1]	Text		1555
	IndexIdentification <Indxld>	[0..1]	Text		1555
	ListIdentification <Listld>	[0..1]	Text		1555
	ProgramIdentification <Prgmld>	[0..1]	Text		1556
	PoolIdentification <Poolld>	[0..1]	Text		1556
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		1556

16.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

16.4.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount22](#) on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1403
	Type <Tp>	[0..1]	±		1403
	Name <Nm>	[0..1]	Text		1403

16.4.4 BlockchainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see [BlockchainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

16.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C7 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

17 MX sese.022.001.06 SecuritiesStatusOrStatementQueryStatusAdv iceV06

17.1 MessageDefinition Functionality

Scope

An account servicer sends a SecuritiesStatusOrStatementQueryStatusAdvice to an account owner to advise the status of a status query or statement query previously sent by the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesStatusOrStatementQueryStatusAdviceV06 MessageDefinition is composed of 7 MessageBuildingBlocks:

- A. QueryDetails
Unambiguous identification of the query as per the account owner.
- B. AccountOwner
Party that legally owns the account.
- C. SafekeepingAccount
Account to or from which a securities entry is made.
- D. BlockchainAddressOrWallet
Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.
- E. StatusOrStatementRequested
Details of the request.

F. ProcessingStatus

Provides details on the processing status of the request.

G. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

17.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <ScitiesStsOrStmtQryStsAdv>	[1..1]		C4, C5	
	QueryDetails <QryDtls>	[1..1]			509
	MessageNumber <MsgNb>	[0..1]	±	C6	509
	Reference <Ref>	[1..1]	Text		510
	AccountOwner <AcctOwnr>	[0..1]	±		510
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		510
	BlockchainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	±		510
	StatusOrStatementRequested <StsOrStmtReqd>	[0..1]			511
{Or	StatusAdvice <StsAdv>	[1..1]		C3	511
	Number <Nb>	[1..1]	±	C6	511
	References <Refs>	[1..*]	±		512
Or}	Statement <Stmt>	[1..1]	±		513
	ProcessingStatus <PrcgSts>	[1..1]			513
{Or	AcknowledgedAccepted <AckdAcceptd>	[1..1]	±		513
Or	Rejected <Rjctd>	[1..1]	±		513
Or}	Proprietary <Prtry>	[1..1]	±		514
	SupplementaryData <SplmtryData>	[0..*]	±	C7	514

17.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 AdditionalReasonInformationRule

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C2 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C3 ReferenceRule

(Rule)

The reference used to identify the transaction must be in line with the identification available for the status advice requested by the SecuritiesTransactionStatusQuery. For example, a SecuritiesTransactionStatusQuery must not request a SecuritiesSettlementTransactionStatusAdvice using a CorporateActionEventIdentification.

C4 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C5 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C6 ShortLongNumberRule

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C7 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

17.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

17.4.1 QueryDetails <QryDtls>

Presence: [1..1]

Definition: Unambiguous identification of the query as per the account owner.

QueryDetails <QryDtls> contains the following **DocumentIdentification54** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageNumber <MsgNb>	[0..1]	±	C6	509
	Reference <Ref>	[1..1]	Text		510

17.4.1.1 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: C6 ShortLongNumberRule

MessageNumber <MsgNb> contains one of the following elements (see DocumentNumber5Choice on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1498
Or	LongNumber <LngNb>	[1..1]	Text		1498
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1498

Constraints

- **ShortLongNumberRule**

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

17.4.1.2 Reference <Ref>

Presence: [1..1]

Definition: Reference to the query identification.

Datatype: [Max35Text on page 2320](#)

17.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification144 on page 1771](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

17.4.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19 on page 1398](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

17.4.4 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlickChainAdrOrWilt> contains the following elements (see [BlockchainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

17.4.5 StatusOrStatementRequested <StsOrStmtReqd>

Presence: [0..1]

Definition: Details of the request.

StatusOrStatementRequested <StsOrStmtReqd> contains one of the following **StatusOrStatement11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	StatusAdvice <StsAdvc>	[1..1]		C3	511
	Number <Nb>	[1..1]	±	C6	511
	References <Refs>	[1..*]	±		512
Or}	Statement <Stmt>	[1..1]	±		513

17.4.5.1 StatusAdvice <StsAdvc>

Presence: [1..1]

Definition: Identifies the status advice and the transaction for which the status advice was requested.

Impacted by: [C3 ReferenceRule](#)

StatusAdvice <StsAdvc> contains the following **DocumentNumber18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C6	511
	References <Refs>	[1..*]	±		512

Constraints

- **ReferenceRule**

(Rule)

The reference used to identify the transaction must be in line with the identification available for the status advice requested by the SecuritiesTransactionStatusQuery. For example, a SecuritiesTransactionStatusQuery must not request a SecuritiesSettlementTransactionStatusAdvice using a CorporateActionEventIdentification.

17.4.5.1.1 Number <Nb>

Presence: [1..1]

Definition: Number used to identify a message or document.

Impacted by: [C6 ShortLongNumberRule](#)

Number <Nb> contains one of the following elements (see [DocumentNumber5Choice](#) on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1498
Or	LongNumber <LngNb>	[1..1]	Text		1498
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1498

Constraints

- **ShortLongNumberRule**

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

17.4.5.1.2 References <Refs>

Presence: [1..*]

Definition: References of transaction for which the status is requested.

References <Refs> contains the following elements (see [Identification28](#) on page 1553 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		1554
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1554
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		1554
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1554
	ProcessorTransactionIdentification <PrctrTxld>	[0..1]	Text		1555
	CommonIdentification <Cmonld>	[0..1]	Text		1555
	TradeIdentification <Tradld>	[0..*]	Text		1555
	MasterIdentification <Mstrld>	[0..1]	Text		1555
	BasketIdentification <Bsktld>	[0..1]	Text		1555
	IndexIdentification <Indxld>	[0..1]	Text		1555
	ListIdentification <Listld>	[0..1]	Text		1555
	ProgramIdentification <Prgmld>	[0..1]	Text		1556
	PoolIdentification <Poolld>	[0..1]	Text		1556
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		1556

17.4.5.2 Statement <Stmt>

Presence: [1..1]

Definition: Identifies the statement/report that was requested.

Statement <Stmt> contains the following elements (see [DocumentNumber13](#) on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C72	1498

17.4.6 ProcessingStatus <PrcgSts>

Presence: [1..1]

Definition: Provides details on the processing status of the request.

ProcessingStatus <PrcgSts> contains one of the following **ProcessingStatus89Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		513
Or	Rejected <Rjctd>	[1..1]	±		513
Or}	Proprietary <Prtry>	[1..1]	±		514

17.4.6.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see [AcknowledgedAcceptedStatus24Choice](#) on page 2153 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2153
Or}	Reason <Rsn>	[1..*]			2154
	Code <Cd>	[1..1]	±		2154
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2154

17.4.6.2 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see [RejectionOrRepairStatus44Choice](#) on page 2040 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2040
Or}	Reason <Rsn>	[1..*]			2040
	Code <Cd>	[1..1]	±		2041
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2041

17.4.6.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason6](#) on page 2150 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2150
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	2150

17.4.7 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C7 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

18 **MX sese.023.001.11** **SecuritiesSettlementTransactionInstructionV** **11**

18.1 **MessageDefinition Functionality**

Scope

An account owner sends a SecuritiesSettlementTransactionInstruction to an account servicer to instruct the receipt or delivery of financial instruments with or without payment, physically or by book-entry.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manages a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of transactions to a central securities depository or another settlement market infrastructure.

Usage

The instruction may be linked to other settlement instructions, for example, for a turnaround or back-to-back, or other transactions, for example, foreign exchange deal, using the linkage functionality.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementTransactionInstructionV11 MessageDefinition is composed of 18 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as known by the instructing party.

B. SettlementTypeAndAdditionalParameters

Provides settlement type and identification information.

- C. NumberCounts
Count of the number of transactions linked.
- D. Linkages
Link to another transaction that must be processed after, before or at the same time.
- E. TradeDetails
Details of the trade.
- F. FinancialInstrumentIdentification
Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.
- G. FinancialInstrumentAttributes
Elements characterising a financial instrument.
- H. QuantityAndAccountDetails
Details related to the account and quantity involved in the transaction.
- I. SettlementParameters
Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.
- J. StandingSettlementInstructionDetails
Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.
- K. DeliveringSettlementParties
Identifies the chain of delivering settlement parties.
- L. ReceivingSettlementParties
Identifies the chain of receiving settlement parties.
- M. CashParties
Cash parties involved in the transaction if different from the securities settlement parties.
- N. SettlementAmount
Total amount of money to be paid or received in exchange for the securities.
- O. OtherAmounts
Other amounts than the settlement amount.
- P. OtherBusinessParties
Other business parties relevant to the transaction.
- Q. AdditionalPhysicalOrRegistrationDetails
Information for registration or physical settlement.
- R. SupplementaryData
Additional information that cannot be captured in the structured elements and/or any other specific block.

18.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root <Document> <SciesStlmTxInstr></i>	[1..1]		C6, C12, C13, C19, C20, C23, C43, C51, C52, C65, C67, C68, C76, C77, C38, C66	
	TransactionIdentification <TxId>	[1..1]	Text		539
	SettlementTypeAndAdditionalParameters <StlmTpAndAddtlParams>	[1..1]	±		539
	NumberCounts <NbCounts>	[0..1]	±	C21	539
	Linkages <Lnkgs>	[0..*]	±	C39	540
	TradeDetails <TradDtls>	[1..1]		C3, C18, C32, C37, C49, C75, C74	540
	TradeIdentification <TradId>	[0..*]	Text		543
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		543
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		543
	PlaceOfClearing <PlcOfClr>	[0..1]	±		543
	TradeDate <TradDt>	[0..1]	±		544
	SettlementDate <StlmDt>	[1..1]	±		544
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		544
	DealPrice <DealPric>	[0..1]	±		545
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C41	545
	OpeningClosing <OpngClsg>	[0..1]	±		545
	Reporting <Rptg>	[0..*]	±		545
	TradeTransactionCondition <TradTxCond>	[0..*]	±		546
	InvestorCapacity <InvstrCpcty>	[0..1]	±		546
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		546

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TypeOfPrice <TpOfPric>	[0..1]	±		546
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		547
	MatchingStatus <MtchgSts>	[0..1]	±		547
	AffirmationStatus <AffirmSts>	[0..1]	±		547
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		547
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		548
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C26, C27, C34, C35, C42	548
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C48	549
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]		C24, C53, C57, C61, C63, C64	551
	SettlementQuantity <SttlmQty>	[1..1]	±		553
	DenominationChoice <DnmtnChc>	[0..1]	Text		554
	AccountOwner <AcctOwnr>	[0..1]	±		554
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		554
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		554
	CashAccount <CshAcct>	[0..1]	±		555
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C62	555
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		556
	SettlementParameters <SttlmParams>	[1..1]	±	C14, C29, C70, C71	556
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C78	559
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		560
	Counterparty <CtrPty>	[1..1]	±		561
	Vendor <Vndr>	[0..1]	±		561
	OtherDeliveringSettlementParties <OthrDlvrngSttlmPties>	[0..1]	±	C11, C25, C44, C45, C46, C47, C69	561

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C11, C25, C44, C45, C46, C47, C69	564
	DeliveringSettlementParties <DlvrGSttlmPties>	[0..1]	±	C11, C25, C44, C45, C46, C47, C69	566
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C11, C25, C44, C45, C46, C47, C69	569
	CashParties <CshPties>	[0..1]	±		571
	SettlementAmount <SttlmAmt>	[0..1]	±		572
	OtherAmounts <OthrAmts>	[0..1]	±		572
	OtherBusinessParties <OthrBizPties>	[0..1]		C33, C50	573
	Investor <Invstr>	[0..*]	±	C31, C55, C59	574
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C56, C60	576
	StockExchange <StockXchg>	[0..1]	±		577
	TradeRegulator <TradRgltr>	[0..1]	±		577
	TripartyAgent <TrptyAgt>	[0..1]	±	C56, C60	577
	Broker <Brkr>	[0..1]	±	C56, C60	578
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			580
	CertificationIdentification <CertfctnId>	[0..1]	Text		580
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		580
	RegistrarAccount <RegarAcct>	[0..1]	Text		580
	CertificateNumber <CertNb>	[0..*]	±	C36	580
	SupplementaryData <SplmtryData>	[0..*]	±	C73	581

18.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

C4 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C5 AdditionalDetailsRule

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

C6 AdditionalPhysicalOrRegistrationDetailsRule

(Rule)

If AdditionalPhysicalOrRegistrationDetails is present, then the instruction must be free of payment.

This constraint is defined at the MessageDefinition level.

C7 AdditonalDetailsGuideline

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C8 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C9 BICFI

(Rule)

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00001
- *Error Text:* Invalid FI BIC.

C10 BlockTradeGuideline

(Guideline)

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000000. The children must have an incremental CurrentInstructionNumber from 1 to 999999.

For more details, see the relevant market practice document on www.smpg.info.

C11 BookTransferGuideline

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C12 BuyerSSIRule

(Rule)

If standing settlement instruction applies and the instruction is a delivery, then Buyer must be present. (CrossElementComplexRule)

```
On Condition
  /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to
  value 'Delivery'
  And /StandingSettlementInstructionDetails is present
Following Must be True
  /StandingSettlementInstructionDetails/Counterparty/Buyer Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00117
- *Error Text:* Buyer must be present.

This constraint is defined at the MessageDefinition level.

C13 BuyToCoverRule

(Rule)

If SettlementParameters/SettlementTransactionCondition BuyToCover (BUTC) is present then at least one Linkage must be present with the reference of the sell instruction (may be more than one) to be covered by the concerned buy.

This constraint is defined at the MessageDefinition level.

C14 CashClearingSystemRule

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

C15 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C16 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C17 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C18 CurrencyToBuyOrSellRule

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery

- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

C19 CurrencyToBuyRule

(Rule)

If CurrencyToBuy is present then the instruction must be a delivery.
(CrossElementComplexRule)

```
On Condition
    /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to
    value 'Receive'
Following Must be True
    /TradeDetails/CurrencyToBuyOrSell/CurrencyToBuy Must be absent
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00119
- *Error Text:* CurrencytoBuy only applies to Delivery instructions.

This constraint is defined at the MessageDefinition level.

C20 CurrencyToSellRule

(Rule)

If CurrencyToSell is present then the instruction must be a receive.
(CrossElementComplexRule)

```
On Condition
    /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to
    value 'Delivery'
Following Must be True
    /TradeDetails/CurrencyToBuyOrSell/CurrencyToSell Must be absent
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00120
- *Error Text:* CurrencytoSell only applies to Receive instructions.

This constraint is defined at the MessageDefinition level.

C21 CurrentInstructionNumberRule

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C22 CurrentInstructionNumberRule

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C23 DeliveringDepositoryAndParty1Rule

(Rule)

If the instruction is a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present. (CrossElementComplexRule)

On Condition

 /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Receive'

 And /StandingSettlementInstructionDetails is absent

Following Must be True

 /DeliveringSettlementParties/Depository Must be present

 And /DeliveringSettlementParties/Party1 Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00121

– *Error Text:* DeliveringDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C24 DenominationRule

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C25 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C26 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C27 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C28 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C29 FXStandingInstructionPresenceRule

(Rule)

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present. In ISO 15022,

and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed

in a released mode. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00124
- *Error Text:* FXStandingInstruction must not be present.

C30 IBAN

(Rule)

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00003
- *Error Text:* Invalid IBAN format or invalid check digits.

C31 IdentificationNationalityOfInvestorRule

(Rule)

Identification and/or Nationality must be present.

C32 InvestorCapacityRule

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C33 InvestorCountryCodeRule

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C34 ISINGuideline

(Rule)

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C35 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C36 ISO8532AndIssuerSchemeNameRule

(Rule)

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C37 LateDeliveryDateRule

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

C38 LinkageGuideline

(Guideline)

Global market practice rules on the use of the linkages exists for various business scenarios such as cancellations, settlement confirmation but also more complex processes like pair-off, back-to-back, block trades, sell-buy back, buy-sell back, securities lending and borrowing.

For more details, see the relevant market practice documents on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C39 LinkedQuantityRule

(Rule)

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

C40 MarketTypeAndIdentificationRule

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C41 NumberRule

(Rule)

If Number is negative, then Sign must be present.

C42 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C43 PairOffTurnRule

(Rule)

If LinkedQuantity is present in minimum one occurrence of Linkages, then the type of settlement transaction must be a pair-off or a turnaround, that is, SettlementParameters/SecuritiesTransactionType must be PAIR or TURN. (CrossElementComplexRule)

On Condition

 /Linkages[*]/LinkedQuantity is present

Following Must be True

 /SettlementParameters/SecuritiesTransactionType/Code Must be equal to value 'PairOff'

 Or /SettlementParameters/SecuritiesTransactionType/Code Must be equal to value 'Turnaround'

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00127
- *Error Text:* SettlementTransactionType must be PAIR (pair-off) or TURN (turn-around).

This constraint is defined at the MessageDefinition level.

C44 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C45 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C46 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C47 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C48 PlaceOfListingRule

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C49 PlaceOfTradeRule

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C50 QualifiedForeignIntermediaryRule

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C51 ReceivingDepositoryAndParty1Rule

(Rule)

If the instruction is a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present. (CrossElementComplexRule)

On Condition

 /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Delivery'

 And /StandingSettlementInstructionDetails is absent

Following Must be True

 /ReceivingSettlementParties/Depository Must be present

 And /ReceivingSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00140
- *Error Text:* ReceivingDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C52 RegistrationDetailsRule

(Rule)

If SettlementParameters/Registration is present with code YREG (Registration to take place), then additional registration details must be specified in the AdditonallInformation/RegistrationDetails field of the Party (Receiving or DeliveringSettlementParties) under whom the registration must take place, unless this information is already available at the account servicer via standing instruction/SLA.

This constraint is defined at the MessageDefinition level.

C53 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C54 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C55 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C56 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C57 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C58 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C59 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C60 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C61 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C62 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C63 SafekeepingPlaceGuideline

(Rule)

When used (see usage rule `SafekeepingPlaceRule`), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- `SafekeepingPlaceType/SharesHeldAtNCSD`: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- `SafekeepingPlaceType/SharesHeldAtICSD`: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- `SafekeepingPlaceType/SharesHeldAtLocalCustodian`: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of `SafekeepingPlace` means that:

- The `SafekeepingPlace` information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The `SafekeepingPlace` is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

C64 SafekeepingPlaceRule

(Rule)

The `SafekeepingPlace` functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

C65 SecuritiesFinancingSettlementRule

(Rule)

In the framework of Securities Financing (repo, reverse repo, sec lending, sec borrowing), the `SettlementInstruction` can only be used for the plain vanilla settlement of the opening leg and closing leg.

This constraint is defined at the MessageDefinition level.

C66 SecuritiesMarketPracticeGroupGuideline

(Guideline)

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C67 SellerSSIRule

(Rule)

If standing settlement instruction applies and the instruction is a receipt, then Seller must be present. (`CrossElementComplexRule`)

```
On Condition
  /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to
value 'Receive'
And /StandingSettlementInstructionDetails is present
Following Must be True
  /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00143
- *Error Text:* Seller must be present.

This constraint is defined at the MessageDefinition level.

C68 SettlementAmountRule

(Rule)

If the instruction is against payment, then SettlementAmount must be present. (CrossElementComplexRule)

```
On Condition
  /SettlementTypeAndAdditionalParameters/Payment is equal to value
'AgainstPaymentSettlement'
Following Must be True
  /SettlementAmount Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00145
- *Error Text:* SettlementAmount must be present.

This constraint is defined at the MessageDefinition level.

C69 SettlementChainGuideline

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C70 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C71 SettlementParametersGuideline

(Rule)

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- Block Trades:

The parent transaction must be identified using the Block Trade field with code BLPA. The children

transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on www.smpg.info.

C72 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.

C73 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.

C74 TradeDateGuideline

(Guideline)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

C75 TradeDateTimeUTCRule

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C76 TwoLegTransactionOpeningClosing1Rule

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

This constraint is defined at the MessageDefinition level.

C77 TwoLegTransactionOpeningClosing2Rule

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is instructed by sending the following combination of SettlementTypeAndAdditionalParameters/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

This constraint is defined at the MessageDefinition level.

C78 VendorPresenceRule

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

C79 WithLinkageRule

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

18.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

18.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the instructing party.

Datatype: [Max35Text on page 2320](#)

18.4.2 SettlementTypeAndAdditionalParameters <StlmTpAndAddtlParams>

Presence: [1..1]

Definition: Provides settlement type and identification information.

SettlementTypeAndAdditionalParameters <StlmTpAndAddtlParams> contains the following elements (see [SettlementTypeAndAdditionalParameters21 on page 1600](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		1601
	Payment <Pmt>	[1..1]	CodeSet		1601
	CommonIdentification <CmonId>	[0..1]	Text		1601
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1602
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1602
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		1602
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		1602
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1602
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		1602

18.4.3 NumberCounts <NbCounts>

Presence: [0..1]

Definition: Count of the number of transactions linked.

Impacted by: [C21 CurrentInstructionNumberRule](#)

NumberCounts <NbCounts> contains one of the following elements (see [NumberCount2Choice](#) on page 1623 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1623
Or}	TotalNumber <TtlNb>	[1..1]		C22, C10	1623
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1624
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1624

Constraints

- **CurrentInstructionNumberRule**

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

18.4.4 Linkages <Lnkgs>

Presence: [0..*]

Definition: Link to another transaction that must be processed after, before or at the same time.

Impacted by: [C39 LinkedQuantityRule](#)

Linkages <Lnkgs> contains the following elements (see [Linkages64](#) on page 1627 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C79	1627
	MessageNumber <MsgNb>	[0..1]	±	C72	1628
	Reference <Ref>	[1..1]	±		1628
	LinkedQuantity <LkdQty>	[0..1]	±		1629
	ReferenceOwner <RefOwnr>	[0..1]	±		1629

Constraints

- **LinkedQuantityRule**

(Rule)

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

18.4.5 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the trade.

Impacted by: C3 AdditionalDetailsRule, C18 CurrencyToBuyOrSellRule, C32 InvestorCapacityRule, C37 LateDeliveryDateRule, C49 PlaceOfTradeRule, C75 TradeDateTimeUTCRule, C74 TradeDateGuideline

TradeDetails <TradDtIs> contains the following **SecuritiesTradeDetails119** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		543
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		543
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		543
	PlaceOfClearing <PlcOfClr>	[0..1]	±		543
	TradeDate <TradDt>	[0..1]	±		544
	SettlementDate <SttlmDt>	[1..1]	±		544
	LateDeliveryDate <LateDlrvyDt>	[0..1]	±		544
	DealPrice <DealPric>	[0..1]	±		545
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C41	545
	OpeningClosing <OpngClsg>	[0..1]	±		545
	Reporting <Rptg>	[0..*]	±		545
	TradeTransactionCondition <TradTxCond>	[0..*]	±		546
	InvestorCapacity <InvstrCpcty>	[0..1]	±		546
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		546
	TypeOfPrice <TpOfPric>	[0..1]	±		546
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		547
	MatchingStatus <MtchgSts>	[0..1]	±		547
	AffirmationStatus <AffirmSts>	[0..1]	±		547
	FXAdditionalDetails <FxAddtlDtIs>	[0..1]	Text		547
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrpgAddtlDtIs>	[0..1]	Text		548

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

(Guideline)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

- **TradeDateTimeUTCRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

18.4.5.1 TradeIdentification <TradeId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [Max52Text on page 2320](#)

18.4.5.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: [Max35Text on page 2320](#)

18.4.5.3 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification1 on page 1590](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1590
	LEI <LEI>	[0..1]	IdentifierSet		1590

18.4.5.4 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1488
	LEI <LEI>	[0..1]	IdentifierSet		1488

18.4.5.5 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate8Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

18.4.5.6 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate17Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1493
Or}	DateCode <DtCd>	[1..1]	±		1493

18.4.5.7 LateDeliveryDate <LateDlvryDt>

Presence: [0..1]

Definition: Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

LateDeliveryDate <LateDlvryDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

18.4.5.8 DealPrice <DealPric>

Presence: [0..1]

Definition: Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

DealPrice <DealPric> contains the following elements (see [Price10](#) on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1797
{Or	Yielded <Yldd>	[1..1]	Indicator		1798
Or}	ValueType <ValTp>	[1..1]	CodeSet		1798
	Value <Val>	[1..1]	±		1798

18.4.5.9 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C41 NumberRule](#)

Datatype: [Max3Number](#) on page 2316

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

18.4.5.10 OpeningClosing <OpngClsg>

Presence: [0..1]

Definition: Specifies additional information relative to the processing of the trade.

OpeningClosing <OpngClsg> contains one of the following elements (see [OpeningClosing3Choice](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1713
Or}	Proprietary <Prtry>	[1..1]	±		1714

18.4.5.11 Reporting <Rptg>

Presence: [0..*]

Definition: Specifies that a trade is to be reported to a third party.

Reporting <Rptg> contains one of the following elements (see [Reporting6Choice](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1713
Or}	Proprietary <Prtry>	[1..1]	±		1713

18.4.5.12 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see [TradeTransactionCondition5Choice](#) on page 2164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2164
Or}	Proprietary <Prtry>	[1..1]	±		2165

18.4.5.13 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see [InvestorCapacity4Choice](#) on page 1712 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1712
Or}	Proprietary <Prtry>	[1..1]	±		1712

18.4.5.14 TradeOriginatorRole <TradOrgtrRole>

Presence: [0..1]

Definition: Specifies the role of the trading party in the transaction.

TradeOriginatorRole <TradOrgtrRole> contains one of the following elements (see [TradeOriginator3Choice](#) on page 1710 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1711
Or}	Proprietary <Prtry>	[1..1]	±		1711

18.4.5.15 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice29Choice](#) on page 1796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

18.4.5.16 CurrencyToBuyOrSell <CcyToBuyOrSell>

Presence: [0..1]

Definition: Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

CurrencyToBuyOrSell <CcyToBuyOrSell> contains one of the following elements (see [CurrencyToBuyOrSell1Choice](#) on page 1592 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1592
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1592

18.4.5.17 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus27Choice](#) on page 2123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2123
Or}	Proprietary <Prtry>	[1..1]	±		2123

18.4.5.18 AffirmationStatus <AffirmSts>

Presence: [0..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see [AffirmationStatus8Choice](#) on page 2122 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2122
Or}	Proprietary <Prtry>	[1..1]	±		2122

18.4.5.19 FXAdditionalDetails <FxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: [Max350Text on page 2319](#)

18.4.5.20 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which cannot be included within the structured fields of the message.

Datatype: [Max350Text on page 2319](#)

18.4.6 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C26 DescriptionPresenceRule](#), [C27 DescriptionUsageRule](#), [C34 ISINGuideline](#),
[C35 ISINPresenceRule](#), [C42 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19 on page 1532](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

18.4.7 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: [C4 AdditionalDetailsRule](#), [C48 PlaceOfListingRule](#)

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes111](#) on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1521
	DayCountBasis <DayCntBsis>	[0..1]	±		1521
	RegistrationForm <RegnForm>	[0..1]	±		1522
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1522
	PaymentStatus <PmtSts>	[0..1]	±		1522
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1522
	ClassificationType <ClssfctnTp>	[0..1]	±		1523
	OptionStyle <OptnStyle>	[0..1]	±		1523
	OptionType <OptnTp>	[0..1]	±		1523
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1523
	CouponDate <CpnDt>	[0..1]	Date		1524
	ExpiryDate <XpryDt>	[0..1]	Date		1524
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1524
	MaturityDate <MtrtyDt>	[0..1]	Date		1524
	IssueDate <IssDt>	[0..1]	Date		1524
	NextCallableDate <NxtClblDt>	[0..1]	Date		1525
	PutableDate <PutblDt>	[0..1]	Date		1525
	DatedDate <DtdDt>	[0..1]	Date		1525
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1525
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1525
	CurrentFactor <CurFctr>	[0..1]	Rate		1525
	NextFactor <NxtFctr>	[0..1]	Rate		1525
	InterestRate <IntrstRate>	[0..1]	Rate		1525
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1526
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1526
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1526
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1526
	PoolNumber <PoolNb>	[0..1]	±		1526
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1527
	CallableIndicator <ClblInd>	[0..1]	Indicator		1527

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1527
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1527
	ExercisePrice <ExrcPric>	[0..1]	±		1527
	SubscriptionPrice <SbcptPric>	[0..1]	±		1528
	ConversionPrice <ConvsPric>	[0..1]	±		1528
	StrikePrice <StrkPric>	[0..1]	±		1528
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1528
	ContractSize <CtrctSz>	[0..1]	±	C28	1529
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1529
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1531

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

18.4.8 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C24 DenominationRule, C53 SafekeepingAccountOrBlockChainAddress1Rule, C57 SafekeepingAccountOrBlockChainAddress2Rule, C61 SafekeepingAccountOrBlockChainAddress3Rule, C63 SafekeepingPlaceGuideline, C64 SafekeepingPlaceRule

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following **QuantityAndAccount95** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		553
	DenominationChoice <DnmtnChc>	[0..1]	Text		554
	AccountOwner <AcctOwnr>	[0..1]	±		554
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		554
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	±		554
	CashAccount <CshAcct>	[0..1]	±		555
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C62	555
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		556

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

 /SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

- **SafekeepingPlaceGuideline**

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

- **SafekeepingPlaceRule**

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

18.4.8.1 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see [Quantity51Choice](#) on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1839
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1840

18.4.8.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: [Max210Text](#) on page 2319

18.4.8.3 AccountOwner <AcctOwnc>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnc> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

18.4.8.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

18.4.8.5 BlockchainAddressOrWallet <BlickChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWlt> contains the following elements (see [BlockChainAddressWallet3 on page 1640](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

18.4.8.6 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see [CashAccountIdentification5Choice on page 1400](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1400
Or}	Proprietary <Prtry>	[1..1]	Text		1401

18.4.8.7 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: C62 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3 on page 1842](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

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.

18.4.8.8 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown62](#) on page 1831 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1831
	LotQuantity <LotQty>	[0..1]	±	C28	1832
	LotDateTime <LotDtTm>	[0..1]	±		1832
	LotPrice <LotPric>	[0..1]	±		1832
	TypeOfPrice <TpOfPric>	[0..1]	±		1833

18.4.9 SettlementParameters <SttlmParams>

Presence: [1..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: [C14 CashClearingSystemRule](#), [C29 FXStandingInstructionPresenceRule](#), [C70 SettlementDetailsRule](#), [C71 SettlementParametersGuideline](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails201](#) on page 1922 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1925
	Priority <Prty>	[0..1]	±		1925
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1925
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1926
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1926
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1926
	BlockTrade <BlckTrad>	[0..1]	±		1927
	CCPEligibility <CCPElgbly>	[0..1]	±		1927
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1927
	CashClearingSystem <CshClrSys>	[0..1]	±		1927
	ExposureType <XpsrTp>	[0..1]	±		1928
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1928
	MarketClientSide <MktClntSd>	[0..1]	±		1928
	NettingEligibility <NetgElgbly>	[0..1]	±		1928
	Registration <Regn>	[0..1]	±		1929
	RepurchaseType <RpTp>	[0..1]	±		1929
	LegalRestrictions <LglRstrctns>	[0..1]	±		1929
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1929
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1930
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1930
	TaxCapacity <TaxCpcty>	[0..1]	±		1930
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1930
	Tracking <Trckg>	[0..1]	±		1931
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1931
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1931
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1932
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1932
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1932
	DeliveringSecuritiesSubBalanceType <DlvrgSctiesSubBalTp>	[0..1]	±		1932

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReceivingSecuritiesSubBalanceType <RcvgScitiesSubBalTp>	[0..1]	±		1932
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1933

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **FXStandingInstructionPresenceRule**

(Rule)

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present. In ISO 15022,

and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed

in a released mode.

On Condition

 /HoldIndicator is present

And /HoldIndicator/Indicator is equal to value 'true'

Following Must be True

 /FXStandingInstruction Must be absent

Error handling:

- *Error severity:* Fatal

- *Error Code:* X00124

- *Error Text:* FXStandingInstruction must not be present.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

- **SettlementParametersGuideline**

(Rule)

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- Block Trades:

The parent transaction must be identified using the Block Trade field with code BLPA. The children transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on www.smpg.info.

18.4.10 **StandingSettlementInstructionDetails** **<StgSttlmInstrDtIs>**

Presence: [0..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

Impacted by: C78 VendorPresenceRule

StandingSettlementInstructionDetails <StgSttlmInstrDtIs> contains the following **StandingSettlementInstruction18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStglInstrDB>	[1..1]	±		560
	Counterparty <CtrPty>	[1..1]	±		561
	Vendor <Vndr>	[0..1]	±		561
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C11, C25, C44, C45, C46, C47, C69	561
	OtherReceivingSettlementParties <OthrRcvSttlmPties>	[0..1]	±	C11, C25, C44, C45, C46, C47, C69	564

Constraints

- **VendorPresenceRule**

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True

/Vendor Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

18.4.10.1 SettlementStandingInstructionDatabase <SttlmStglInstrDB>

Presence: [1..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

SettlementStandingInstructionDatabase <SttImStgInstrDB> contains one of the following elements (see [SettlementStandingInstructionDatabase4Choice](#) on page 1694 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1694

18.4.10.2 Counterparty <CtrPty>

Presence: [1..1]

Definition: Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

Counterparty <CtrPty> contains one of the following elements (see [Counterparty15Choice](#) on page 1734 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C54, C58	1734
Or}	Buyer <Buyr>	[1..1]	±	C54, C58	1735

18.4.10.3 Vendor <Vndr>

Presence: [0..1]

Definition: Vendor of the settlement standing instruction database that is to be consulted.

Vendor <Vndr> contains the following elements (see [PartyIdentification136](#) on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1779

18.4.10.4 OtherDeliveringSettlementParties <OthrDivrgSttImPties>

Presence: [0..1]

Definition: Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: [C11 BookTransferGuideline](#), [C25 DepositoryGuideline](#), [C44 Party2PresenceRule](#) ____,
[C45 Party3PresenceRule](#) ____, [C46 Party4PresenceRule](#) ____, [C47 Party5PresenceRule](#) ____,
[C69 SettlementChainGuideline](#)

OtherDeliveringSettlementParties <OthDlvrGSttlmPties> contains the following elements (see [SettlementParties100 on page 1844](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see *SecuritiesTransactionType*), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

• **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

18.4.10.5 OtherReceivingSettlementParties <OthrRcvgSttlmPties>

Presence: [0..1]

Definition: Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: [C11 BookTransferGuideline](#), [C25 DepositoryGuideline](#), [C44 Party2PresenceRule](#), [C45 Party3PresenceRule](#), [C46 Party4PresenceRule](#), [C47 Party5PresenceRule](#), [C69 SettlementChainGuideline](#)

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see [SettlementParties100](#) on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

18.4.11 DeliveringSettlementParties <DivrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C11 BookTransferGuideline](#), [C25 DepositoryGuideline](#), [C44 Party2PresenceRule](#),
[C45 Party3PresenceRule](#), [C46 Party4PresenceRule](#), [C47 Party5PresenceRule](#),
[C69 SettlementChainGuideline](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties100 on page 1844](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see *SecuritiesTransactionType*), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

18.4.12 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C11 BookTransferGuideline](#), [C25 DepositoryGuideline](#), [C44 Party2PresenceRule](#), [C45 Party3PresenceRule](#), [C46 Party4PresenceRule](#), [C47 Party5PresenceRule](#), [C69 SettlementChainGuideline](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties100](#) on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

18.4.13 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following elements (see [CashParties36](#) on page 1752 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1753
	DebtorAgent <DbtrAgt>	[0..1]	±		1753
	Creditor <Cdtr>	[0..1]	±		1754
	CreditorAgent <CdtrAgt>	[0..1]	±		1754
	Intermediary <Intrmy>	[0..1]	±		1755

18.4.14 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection94](#) on page 1409 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1410
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1410
	BrokerageAmountIndicator <BrkrGAmntInd>	[0..1]	Indicator		1410
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1410
	Amount <Amt>	[1..1]	Amount	C1, C16	1411
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1411
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1412
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1412
	ValueDate <ValDt>	[0..1]	±		1413

18.4.15 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see [OtherAmounts39](#) on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1437
	ChargesFees <ChrgsFees>	[0..1]	±		1438
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1438
	TradeAmount <TradAmt>	[0..1]	±		1438
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1439
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1439
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1439
	LocalTax <LclTax>	[0..1]	±		1440
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1440
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1440
	Margin <Mrgn>	[0..1]	±		1441
	Other <Othr>	[0..1]	±		1441
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1441
	ShippingAmount <ShppgAmt>	[0..1]	±		1442
	SpecialConcession <SpclCncssn>	[0..1]	±		1442
	StampDuty <StmpDty>	[0..1]	±		1442
	StockExchangeTax <StockXchgTax>	[0..1]	±		1443
	TransferTax <TrfTax>	[0..1]	±		1443
	TransactionTax <TxTax>	[0..1]	±		1443
	ValueAddedTax <ValAddedTax>	[0..1]	±		1444
	WithholdingTax <WhldgTax>	[0..1]	±		1444
	NetGainLoss <NetGnLoss>	[0..1]	±		1444
	ConsumptionTax <CsmptnTax>	[0..1]	±		1445
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1445
	ResearchFee <RsrchFee>	[0..1]	±		1446

18.4.16 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: [C33 InvestorCountryCodeRule](#), [C50 QualifiedForeignIntermediaryRule](#)

OtherBusinessParties <OthrBizPties> contains the following **OtherParties43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C31, C55, C59	574
	QualifiedForeignIntermediary <QlfdFrqnIntrmy>	[0..1]	±	C56, C60	576
	StockExchange <StockXchg>	[0..1]	±		577
	TradeRegulator <TradRgltr>	[0..1]	±		577
	TripartyAgent <TrptyAgt>	[0..1]	±	C56, C60	577
	Broker <Brkr>	[0..1]	±	C56, C60	578

Constraints

- **InvestorCountryCodeRule**

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

18.4.16.1 Investor <Invstr>

Presence: [0..*]

Definition: Party, either an individual or organisation, whose assets are being invested.

Impacted by: C31 IdentificationNationalityOfInvestorRule, C55 SafekeepingAccountOrBlockChainAddress1Rule, C59 SafekeepingAccountOrBlockChainAddress2Rule

Investor <Invstr> contains the following elements (see [PartyIdentificationAndAccount197](#) on page 1742 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1743
	LEI <LEI>	[0..1]	IdentifierSet		1743
	AlternateIdentification <AltrnId>	[0..1]	±		1743
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1744
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1744
	BlockchainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1744
	ProcessingIdentification <PrcgId>	[0..1]	Text		1744
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1745

Constraints

- **IdentificationNationalityOfInvestorRule**

(Rule)

Identification and/or Nationality must be present.

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

18.4.16.2 QualifiedForeignIntermediary <QlfdFrngIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

Impacted by: C56 SafekeepingAccountOrBlockChainAddress1Rule, C60 SafekeepingAccountOrBlockChainAddress2Rule

QualifiedForeignIntermediary <QlfdFrngIntrmy> contains the following elements (see PartyIdentificationAndAccount198 on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrnId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1741
	ProcessingIdentification <PrctlId>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

18.4.16.3 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see [PartyIdentificationAndAccount165](#) on page 1756 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1756
	LEI <LEI>	[0..1]	IdentifierSet		1756
	AlternateIdentification <AltrId>	[0..1]	±		1756
	ProcessingIdentification <PrctlId>	[0..1]	Text		1756
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1757

18.4.16.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see [PartyIdentificationAndAccount165](#) on page 1756 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1756
	LEI <LEI>	[0..1]	IdentifierSet		1756
	AlternateIdentification <AltrId>	[0..1]	±		1756
	ProcessingIdentification <PrctlId>	[0..1]	Text		1756
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1757

18.4.16.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

Impacted by: [C56 SafekeepingAccountOrBlockChainAddress1Rule](#), [C60 SafekeepingAccountOrBlockChainAddress2Rule](#)

TripartyAgent <TrptyAgt> contains the following elements (see [PartyIdentificationAndAccount198](#) on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1741
	ProcessingIdentification <Prcgld>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

18.4.16.6 Broker <Brkr>

Presence: [0..1]

Definition: Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

Impacted by: C56 SafekeepingAccountOrBlockChainAddress1Rule ____, C60 SafekeepingAccountOrBlockChainAddress2Rule __

Broker <Brkr> contains the following elements (see PartyIdentificationAndAccount198 on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1741
	ProcessingIdentification <PrctlId>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition
 /SafekeepingAccount is present
 Following Must be True
 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockChainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

18.4.17 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

Presence: [0..1]

Definition: Information for registration or physical settlement.

AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls> contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		580
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		580
	RegistrarAccount <RegarAcct>	[0..1]	Text		580
	CertificateNumber <CertNb>	[0..*]	±	C36	580

18.4.17.1 CertificationIdentification <CertfctnId>

Presence: [0..1]

Definition: Identification assigned to a deposit.

Datatype: [Max35Text on page 2320](#)

18.4.17.2 CertificationDateTime <CertfctnDtTm>

Presence: [0..1]

Definition: Date/time at which the certificates in the deposit were validated by the agent.

CertificationDateTime <CertfctnDtTm> contains one of the following elements (see [DateAndDateTime2Choice on page 1490](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

18.4.17.3 RegistrarAccount <RegarAcct>

Presence: [0..1]

Definition: Account at the registrar where financial instruments are registered.

Datatype: [Max35Text on page 2320](#)

18.4.17.4 CertificateNumber <CertNb>

Presence: [0..*]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Impacted by: [C36 ISO8532AndIssuerSchemeNameRule](#)

CertificateNumber <CertNb> contains the following elements (see [SecuritiesCertificate4](#) on page 1697 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1697
	Issuer <Issr>	[0..1]	Text		1698
	SchemeName <SchmeNm>	[0..1]	Text		1698

Constraints

- **ISO8532AndIssuerSchemeNameRule**

(Rule)

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

18.4.18 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C73 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

19 MX sese.024.001.12 SecuritiesSettlementTransactionStatusAdviceV12

19.1 MessageDefinition Functionality

Scope

An account servicer sends a SecuritiesSettlementTransactionStatusAdvice to an account owner to advise the status of a securities settlement transaction instruction previously sent by the account owner or the status of a settlement transaction existing in the books of the servicer for the account of the owner. The status may be a processing, pending processing, internal matching, matching and/or settlement status.

The status advice may be sent as a response to the request of the account owner or not.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementTransactionStatusAdviceV12 MessageDefinition is composed of 8 MessageBuildingBlocks:

- A. TransactionIdentification
Provides unambiguous transaction identification information.
- B. Linkages
Link to another transaction - provided for information only.
- C. ProcessingStatus
Provides details on the processing status of the transaction.
- D. InferredMatchingStatus

Provides the matching status of an instruction as per the account servicer based on an allegation.
At this time no matching took place on the market (at the CSD/ICSD).

E. MatchingStatus

Provides the matching status of the instruction.

F. SettlementStatus

Provides the status of settlement of a transaction.

G. TransactionDetails

Identifies the details of the transaction.

H. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

19.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesStlmTxStsAdv>	[1..1]		C12, C17, C25, C34, C35, C32	
	TransactionIdentification <TxId>	[1..1]	±	C18	596
	Linkages <Lnkgs>	[0..1]	±		596
	ProcessingStatus <PrcgSts>	[0..1]			597
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		597
Or	PendingProcessing <PdgPrcg>	[1..1]	±		597
Or	Rejected <Rjctd>	[1..1]	±		598
Or	Repair <Rpr>	[1..1]	±		598
Or	Cancelled <Canc>	[1..1]	±		599
Or	PendingCancellation <PdgCxl>	[1..1]	±		599
Or	Proprietary <Prtry>	[1..1]	±		599
Or	CancellationRequested <CxlReqd>	[1..1]	±	C3	599
Or}	ModificationRequested <ModReqd>	[1..1]	±	C3	600
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		600
	MatchingStatus <MtchgSts>	[0..1]	±		601
	SettlementStatus <StlmSts>	[0..1]	±	C24	601
	TransactionDetails <TxDtls>	[0..1]		C13, C26, C28, C30, C37, C38	602
	TradeIdentification <TradId>	[0..*]	Text		608
	PoolIdentification <PoolId>	[0..1]	Text		608
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		608
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		608
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		608
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		608
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		608

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[0..1]	±		609
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		609
	BlockChainAddressOrWallet <BlckChainAdrOrWlft>	[0..1]	±		609
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C31	609
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		610
	PlaceOfClearing <PlcOfClr>	[0..1]	±		610
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C9, C10, C14, C15, C19	611
	SettlementQuantity <SttlmQty>	[1..1]	±		612
	PartiallyReleasedQuantity <PrtlyRlsdQty>	[0..1]	±		612
	SettlementAmount <SttlmAmt>	[0..1]	±		613
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		613
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		613
	ExpectedValueDate <XpctdValDt>	[0..1]	±		614
	SettlementDate <SttlmDt>	[1..1]	±		614
	TradeDate <TradDt>	[0..1]	±		614
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		614
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		615
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		615
	Payment <Pmt>	[1..1]	CodeSet		615
	SettlementParameters <SttlmParams>	[1..1]	±	C5, C33	615
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C20, C21, C22, C23	617
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C20, C21, C22, C23	618
	Investor <Invstr>	[0..1]	±		620
	QualifiedForeignIntermediary <QlfdFrngIntrmy>	[0..1]	±		620
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		621
	SupplementaryData <SplmtryData>	[0..*]	±	C36	621

19.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 **ActiveCurrency**

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 **ActiveOrHistoricCurrency**

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C4 **AnyBIC**

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C5 CashClearingSystemRule

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

C6 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C7 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C8 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C9 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192

- *Error Text:* At least one identification must be present.

C10 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C11 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C12 InferredMatchingStatusStatusPresenceRule

(Rule)

If ProcessingStatus, MatchingStatus and SettlementStatus are absent, then InferredMatchingStatus must be present. (CrossElementComplexRule)

On Condition

```
    /ProcessingStatus is absent
  And    /MatchingStatus is absent
  And    /SettlementStatus is absent
Following Must be True
    /InferredMatchingStatus Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00123
- *Error Text:* At least one status must be present.

This constraint is defined at the MessageDefinition level.

C13 InvestorCountryCodeRule

(Rule)

If Investor is present with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C14 ISINGuideline

(Rule)

When 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 MarketTypeAndIdentificationRule

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C17 MatchingStatusPresenceRule

(Rule)

If ProcessingStatus, InferredMatchingStatus and SettlementStatus are absent, then MatchingStatus must be present. (CrossElementComplexRule)

```
On Condition
  /ProcessingStatus is absent
  And /SettlementStatus is absent
  And /InferredMatchingStatus is absent
Following Must be True
  /MatchingStatus Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00150
- *Error Text:* At least one status must be present.

This constraint is defined at the MessageDefinition level.

C18 NoAccountOwnerTransactionIdentificationRule

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C19 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C20 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C21 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C22 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C23 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C24 PendingToFailingRule

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

C25 ProcessingStatusPresenceRule

(Rule)

If InferredMatchingStatus, MatchingStatus and SettlementStatus are absent, then ProcessingStatus must be present. (CrossElementComplexRule)

On Condition
 /MatchingStatus is absent
And /SettlementStatus is absent
And /InferredMatchingStatus is absent

Following Must be True
/ProcessingStatus Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00151
- *Error Text:* At least one status must be present.

This constraint is defined at the MessageDefinition level.

C26 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C27 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C28 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C29 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C30 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C31 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C32 SecuritiesMarketPracticeGroupGuideline

(Guideline)

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C33 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C34 SettlementStatusAndMatchedRule

(Rule)

If settlement status/reason is present alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

This constraint is defined at the MessageDefinition level.

C35 SettlementStatusPresenceRule

(Rule)

If ProcessingStatus, InferredMatchingStatus and MatchingStatus are absent, then SettlementStatus must be present. (CrossElementComplexRule)

```
On Condition
  /ProcessingStatus is absent
  And /MatchingStatus is absent
  And /InferredMatchingStatus is absent
Following Must be True
  /SettlementStatus Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00152
- *Error Text:* At least one status must be present.

This constraint is defined at the MessageDefinition level.

C36 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

C37 TwoLegTransactionOpeningClosing1Rule

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

C38 TwoLegTransactionOpeningClosing2Rule

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

19.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

19.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Impacted by: [C18 NoAccountOwnerTransactionIdentificationRule](#)

TransactionIdentification <TxId> contains the following elements (see [TransactionIdentifications47](#) on page 1563 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1564
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1564
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1564
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1564
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1564
	CommonIdentification <CmonId>	[0..1]	Text		1564
	NettingServiceProviderIdentification <NetgSvcPrvdrlId>	[0..1]	Text		1564

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

19.4.2 Linkages <Lnkgs>

Presence: [0..1]

Definition: Link to another transaction - provided for information only.

Linkages <Lnkgs> contains the following elements (see [Linkages41](#) on page 1710 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±		1710
	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1710

19.4.3 ProcessingStatus <PrcgSts>

Presence: [0..1]

Definition: Provides details on the processing status of the transaction.

ProcessingStatus <PrcgSts> contains one of the following **ProcessingStatus88Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		597
Or	PendingProcessing <PdgPrcg>	[1..1]	±		597
Or	Rejected <Rjctd>	[1..1]	±		598
Or	Repair <Rpr>	[1..1]	±		598
Or	Cancelled <Canc>	[1..1]	±		599
Or	PendingCancellation <PdgCxl>	[1..1]	±		599
Or	Proprietary <Prtry>	[1..1]	±		599
Or	CancellationRequested <CxlReqd>	[1..1]	±	C3	599
Or}	ModificationRequested <ModReqd>	[1..1]	±	C3	600

19.4.3.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see [AcknowledgedAcceptedStatus21Choice](#) on page 2153 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2153
Or}	Reason <Rsn>	[1..*]	±		2153

19.4.3.2 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Processing of the instruction/request is pending.

PendingProcessing <PdgPrcg> contains one of the following elements (see [PendingProcessingStatus18Choice](#) on page 2056 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2056
Or}	Reason <Rsn>	[1..*]			2056
	Code <Cd>	[1..1]	±		2056
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2057

19.4.3.3 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see [RejectionStatus39Choice](#) on page 2027 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2027
Or}	Reason <Rsn>	[1..*]			2027
	Code <Cd>	[1..1]			2028
{Or	Code <Cd>	[1..1]	CodeSet		2028
Or}	Proprietary <Prtry>	[1..1]	±		2030
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2030

19.4.3.4 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see [RepairStatus12Choice](#) on page 2074 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2074
Or}	Reason <Rsn>	[1..*]			2075
	Code <Cd>	[1..1]			2075
{Or	Code <Cd>	[1..1]	CodeSet		2075
Or}	Proprietary <Prtry>	[1..1]	±		2077
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2077

19.4.3.5 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction/request has been cancelled.

Cancelled <Canc> contains one of the following elements (see [CancellationStatus24Choice](#) on page 2084 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2084
Or}	Reason <Rsn>	[1..*]			2084
	Code <Cd>	[1..1]			2085
{Or	Code <Cd>	[1..1]	CodeSet		2085
Or}	Proprietary <Prtry>	[1..1]	±		2086
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2086

19.4.3.6 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: Cancellation request from yourself for this instruction is pending, waiting for further processing.

PendingCancellation <PdgCxl> contains one of the following elements (see [PendingStatus38Choice](#) on page 2069 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2069
Or}	Reason <Rsn>	[1..*]			2070
	Code <Cd>	[1..1]	±		2070
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2070

19.4.3.7 Proprietary <Prtry>

Presence: [1..1]

Definition: Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason6](#) on page 2150 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2150
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	2150

19.4.3.8 CancellationRequested <CxlReqd>

Presence: [1..1]

Definition: Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request or consent.

Impacted by: [C3 AdditionalReasonInformationRule](#)

CancellationRequested <CxlReqd> contains the following elements (see [ProprietaryReason4](#) on page 2066 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2067
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2067

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

19.4.3.9 ModificationRequested <ModReqd>

Presence: [1..1]

Definition: Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

Impacted by: [C3 AdditionalReasonInformationRule](#)

ModificationRequested <ModReqd> contains the following elements (see [ProprietaryReason4](#) on page 2066 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2067
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2067

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

19.4.4 InferredMatchingStatus <lfrrdMtchgSts>

Presence: [0..1]

Definition: Provides the matching status of an instruction as per the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <lfrdMtchgSts> contains one of the following elements (see [MatchingStatus24Choice](#) on page 2135 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	2135
Or	Unmatched <Umtchd>	[1..1]			2136
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2136
Or}	Reason <Rsn>	[1..*]			2136
	Code <Cd>	[1..1]			2137
{Or	Code <Cd>	[1..1]	CodeSet		2137
Or}	Proprietary <Prtry>	[1..1]	±		2139
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2139
Or}	Proprietary <Prtry>	[1..1]	±		2139

19.4.5 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus24Choice](#) on page 2135 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	2135
Or	Unmatched <Umtchd>	[1..1]			2136
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2136
Or}	Reason <Rsn>	[1..*]			2136
	Code <Cd>	[1..1]			2137
{Or	Code <Cd>	[1..1]	CodeSet		2137
Or}	Proprietary <Prtry>	[1..1]	±		2139
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2139
Or}	Proprietary <Prtry>	[1..1]	±		2139

19.4.6 SettlementStatus <SttlmSts>

Presence: [0..1]

Definition: Provides the status of settlement of a transaction.

Impacted by: [C24 PendingToFailingRule](#)

SettlementStatus <StlmSts> contains one of the following elements (see [SettlementStatus30Choice](#) on page 2019 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		2019
Or	Failing <Fng>	[1..1]	±		2019
Or}	Proprietary <Prtry>	[1..1]	±		2020

Constraints

- **PendingToFailingRule**

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

19.4.7 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

Impacted by: [C13 InvestorCountryCodeRule](#), [C26](#)

[SafekeepingAccountOrBlockChainAddress1Rule](#), [C28](#)

[SafekeepingAccountOrBlockChainAddress2Rule](#), [C30](#)

[SafekeepingAccountOrBlockChainAddress3Rule](#), [C37 TwoLegTransactionOpeningClosing1Rule](#), [C38 TwoLegTransactionOpeningClosing2Rule](#)

TransactionDetails <TxDtIs> contains the following **TransactionDetails148** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		608
	PoolIdentification <PoolId>	[0..1]	Text		608
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		608
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		608
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		608
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		608
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		608
	AccountOwner <AcctOwnr>	[0..1]	±		609
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		609
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		609
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C31	609
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		610
	PlaceOfClearing <PlcOfClr>	[0..1]	±		610
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C9, C10, C14, C15, C19	611
	SettlementQuantity <SttlmQty>	[1..1]	±		612
	PartiallyReleasedQuantity <PrtyRlsdQty>	[0..1]	±		612
	SettlementAmount <SttlmAmt>	[0..1]	±		613
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		613
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		613
	ExpectedValueDate <XpctdValDt>	[0..1]	±		614
	SettlementDate <SttlmDt>	[1..1]	±		614
	TradeDate <TradDt>	[0..1]	±		614
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		614
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		615
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		615
	Payment <Pmt>	[1..1]	CodeSet		615
	SettlementParameters <SttlmParams>	[1..1]	±	C5, C33	615

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C20, C21, C22, C23	617
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C20, C21, C22, C23	618
	Investor <Invstr>	[0..1]	±		620
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		620
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		621

Constraints

- **InvestorCountryCodeRule**

(Rule)

If Investor is present with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

 /SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

- **TwoLegTransactionOpeningClosing1Rule**

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

19.4.7.1 TradeIdentification <TradId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [Max52Text on page 2320](#)

19.4.7.2 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: [Max35Text on page 2320](#)

19.4.7.3 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: [Max35Text on page 2320](#)

19.4.7.4 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: [Max35Text on page 2320](#)

19.4.7.5 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>

Presence: [0..1]

Definition: Unique reference identifying the triparty collateral management transaction from the client's point of view.

Datatype: [Max35Text on page 2320](#)

19.4.7.6 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: [Max35Text on page 2320](#)

19.4.7.7 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the triparty-agent/service-provider.

Datatype: [Max35Text on page 2320](#)

19.4.7.8 AccountOwner <AcctOwnc>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnc> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

19.4.7.9 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

19.4.7.10 BlockchainAddressOrWallet <BlckChainAdrOrWilt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWilt> contains the following elements (see [BlockchainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

19.4.7.11 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: [C31 SafekeepingPlaceFormatOrLEIRule](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

19.4.7.12 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification1](#) on page 1590 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1590
	LEI <LEI>	[0..1]	IdentifierSet		1590

19.4.7.13 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1488
	LEI <LEI>	[0..1]	IdentifierSet		1488

19.4.7.14 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C9 DescriptionPresenceRule, C10 DescriptionUsageRule, C14 ISINGuideline,
C15 ISINPresenceRule, C19 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

19.4.7.15 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see [Quantity51Choice](#) on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1839
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1840

19.4.7.16 PartiallyReleasedQuantity <PrtlyRlsdQty>

Presence: [0..1]

Definition: Quantity of financial instrument to be released.

PartiallyReleasedQuantity <PrtlyRlsdQty> contains one of the following elements (see [Quantity51Choice](#) on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1839
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1840

19.4.7.17 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection51](#) on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1451
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1452
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1452

19.4.7.18 LateDeliveryDate <LateDlvryDt>

Presence: [0..1]

Definition: Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

LateDeliveryDate <LateDlvryDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

19.4.7.19 ExpectedSettlementDate <XpctdSttlmDt>

Presence: [0..1]

Definition: Date/time at which the sender expects settlement.

ExpectedSettlementDate <XpctdSttlmDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

19.4.7.20 ExpectedValueDate <XpctdValDt>

Presence: [0..1]

Definition: For against payment transactions, the value date/time at which the sender expects the settlement amount to be credited or debited.

ExpectedValueDate <XpctdValDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

19.4.7.21 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate19Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1490
Or}	DateCode <DtCd>	[1..1]	±		1490

19.4.7.22 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate8Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

19.4.7.23 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: [ISODateTime](#) on page 2313

19.4.7.24 MatchedStatusTimeStamp <MtchdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is matched.

Datatype: [ISODateTime](#) on page 2313

19.4.7.25 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code](#) on page 2241

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

19.4.7.26 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code](#) on page 2185

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

19.4.7.27 SettlementParameters <SttlmParams>

Presence: [1..1]

Definition: Parameters applied to the settlement of a security transfer.

Impacted by: [C5 CashClearingSystemRule](#), [C33 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails202](#) on page 1915 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1916
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1917
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1917
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1917
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1917
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1918
	Registration <Regn>	[0..1]	±		1918
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1918
	ExposureType <XpsrTp>	[0..1]	±		1919
	CashClearingSystem <CshClrSys>	[0..1]	±		1919
	TaxCapacity <TaxCpcty>	[0..1]	±		1919
	RepurchaseType <RpTp>	[0..1]	±		1919
	MarketClientSide <MktClntSd>	[0..1]	±		1920
	BlockTrade <BlckTrad>	[0..1]	±		1920
	LegalRestrictions <LglRstrctns>	[0..1]	±		1920
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1920
	NettingEligibility <NetgElgbly>	[0..1]	±		1921
	CCPEligibility <CCPElgbly>	[0..1]	±		1921
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1921
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1921
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1922

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

19.4.7.28 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C20 Party2PresenceRule, C21 Party3PresenceRule, C22 Party4PresenceRule, C23 Party5PresenceRule

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see SettlementParties97 on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1869
	Party1 <Pty1>	[0..1]	±	C18, C20	1870
	Party2 <Pty2>	[0..1]	±	C18, C20	1871
	Party3 <Pty3>	[0..1]	±	C18, C20	1872
	Party4 <Pty4>	[0..1]	±	C18, C20	1873
	Party5 <Pty5>	[0..1]	±	C18, C20	1874

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- Error severity: Fatal
- Error Code: X00128
- Error Text: Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

19.4.7.29 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C20 Party2PresenceRule, C21 Party3PresenceRule, C22 Party4PresenceRule, C23 Party5PresenceRule

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties97](#) on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1869
	Party1 <Pty1>	[0..1]	±	C18, C20	1870
	Party2 <Pty2>	[0..1]	±	C18, C20	1871
	Party3 <Pty3>	[0..1]	±	C18, C20	1872
	Party4 <Pty4>	[0..1]	±	C18, C20	1873
	Party5 <Pty5>	[0..1]	±	C18, C20	1874

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

 /Party2 is present

Following Must be True

 /Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition

 /Party3 is present

Following Must be True

 /Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

19.4.7.30 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see [PartyIdentification149](#) on [page 1763](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1764
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1765
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1765
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

19.4.7.31 QualifiedForeignIntermediary <QlfdFrnglntmry>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

QualifiedForeignIntermediary <QlfdFrgnltrmy> contains the following elements (see [PartyIdentification136](#) on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1779

19.4.7.32 SettlementInstructionProcessingAdditionalDetails <SttlInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: [Max350Text](#) on page 2319

19.4.8 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C36 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

20 MX sese.025.001.11 SecuritiesSettlementTransactionConfirmation V11

20.1 MessageDefinition Functionality

Scope

An account servicer sends a SecuritiesSettlementTransactionConfirmation to an account owner to confirm the partial or full delivery or receipt of financial instruments, free or against of payment, physically or by book-entry.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementTransactionConfirmationV11 MessageDefinition is composed of 17 MessageBuildingBlocks:

- A. TransactionIdentificationDetails
Provides transaction type and identification information.
- B. Linkages
Link to another transaction - provided for information only.
- C. AdditionalParameters
Additional parameters for the transaction.
- D. TradeDetails
Details of the trade.
- E. FinancialInstrumentIdentification
Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

F. FinancialInstrumentAttributes

Elements characterising a financial instrument.

G. QuantityAndAccountDetails

Details related to the account and quantity involved in the transaction.

H. SettlementParameters

Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

I. StandingSettlementInstructionDetails

Settlement standing instruction database to be used to derive the settlement parties involved in the transaction.

J. DeliveringSettlementParties

Identifies the chain of delivering settlement parties.

K. ReceivingSettlementParties

Identifies the chain of receiving settlement parties.

L. CashParties

Cash parties involved in the transaction if different from the securities settlement parties.

M. SettledAmount

Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

N. OtherAmounts

Other amounts than the settlement amount.

O. OtherBusinessParties

Other business parties relevant to the transaction.

P. AdditionalPhysicalOrRegistrationDetails

Information for registration or physical settlement.

Q. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

20.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesStlmTxConf>	[1..1]		C10, C15, C41, C55, C56, C62, C63, C54	
	TransactionIdentificationDetails <TxIdDtls>	[1..1]	±	C29	642
	Linkages <Lnkgs>	[0..1]	±		642
	AdditionalParameters <AddtlParams>	[0..1]	±	C32	643
	TradeDetails <TradDtls>	[1..1]		C3, C23, C39, C61, C60	643
	TradeIdentification <TradId>	[0..*]	Text		645
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		645
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		645
	PlaceOfClearing <PlcOfClr>	[0..1]	±		645
	TradeDate <TradDt>	[0..1]	±		646
	SettlementDate <StlmDt>	[0..1]	±		646
	EffectiveSettlementDate <FctvStlmDt>	[1..1]	±		646
	DealPrice <DealPric>	[0..1]	±		647
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C30	647
	OpeningClosing <OpngClsg>	[0..1]	±		647
	Reporting <Rptg>	[0..*]	±		647
	TradeTransactionCondition <TradTxCond>	[0..*]	±		648
	InvestorCapacity <InvstrCpcty>	[0..1]	±		648
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		648
	TypeOfPrice <TpOfPric>	[0..1]	±		648
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		649
	SettlementInstructionProcessingAdditionalDetails <StlmInstrPrcgAddtlDtls>	[0..1]	Text		649
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C18, C19, C25, C26, C31	649

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C38	651
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]		C16, C33, C42, C46, C50, C52, C53	653
	SettledQuantity <SttldQty>	[1..1]	±		656
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±	C20	656
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C20	657
	PreviouslySettledAmount <PrevsllySttldAmt>	[0..1]	±		657
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		657
	DenominationChoice <DnmtnChc>	[0..1]	Text		658
	AccountOwner <AcctOwnr>	[0..1]	±		658
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		658
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		658
	CashAccount <CshAcct>	[0..1]	±		659
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		659
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C51	659
	SettlementParameters <SttlmParams>	[1..1]	±	C11, C58	660
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C64	662
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		663
	Counterparty <CtrPty>	[1..1]	±		663
	Vendor <Vndr>	[0..1]	±		663
	OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>	[0..1]	±	C9, C17, C34, C35, C36, C37, C57	663
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C17, C34, C35, C36, C37, C57	666
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C9, C17, C34, C35, C36,	668

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C37, C57	
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C9, C17, C34, C35, C36, C37, C57	671
	CashParties <CshPties>	[0..1]	±		673
	SettledAmount <SttldAmt>	[0..1]	±		674
	OtherAmounts <OthrAmts>	[0..1]	±		674
	OtherBusinessParties <OthrBizPties>	[0..1]		C24, C40	675
	Investor <Invstr>	[0..*]	±	C22, C44, C48	676
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C45, C49	678
	StockExchange <StockXchg>	[0..1]	±		679
	TradeRegulator <TradRgltr>	[0..1]	±		679
	TripartyAgent <TrptyAgt>	[0..1]	±	C45, C49	679
	Broker <Brkr>	[0..1]	±	C45, C49	680
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			682
	CertificationIdentification <CertfctnId>	[0..1]	Text		682
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		682
	RegistrarAccount <RegarAcct>	[0..1]	Text		682
	CertificateNumber <CertNb>	[0..*]	±	C27	682
	SupplementaryData <SplmtryData>	[0..*]	±	C59	683

20.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

C4 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C5 AdditionalDetailsRule

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

C6 AdditonalDetailsGuideline

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C7 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C8 BICFI

(Rule)

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00001
- *Error Text:* Invalid FI BIC.

C9 BookTransferGuideline

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C10 BuyerSSIRule

(Rule)

If standing settlement instruction applies and the instruction is a delivery, then Buyer must be present. (CrossElementComplexRule)

On Condition

 /TransactionIdentificationDetails/SecuritiesMovementType is equal to
value 'Delivery'

And /StandingSettlementInstructionDetails is present

Following Must be True

 /StandingSettlementInstructionDetails/Counterparty/Buyer Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00117
- *Error Text:* Buyer must be present.

This constraint is defined at the MessageDefinition level.

C11 CashClearingSystemRule

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

C12 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C13 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C14 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C15 DeliveringDepositoryAndParty1Rule

(Rule)

If the instruction is a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present. (CrossElementComplexRule)

On Condition

 /TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Receive'

 And /StandingSettlementInstructionDetails is absent

Following Must be True

 /DeliveringSettlementParties/Depository Must be present

 And /DeliveringSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00121

– *Error Text:* DeliveringDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C16 DenominationRule

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C17 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

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 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.

C22 IdentificationNationalityOfInvestorRule

(Rule)

Identification and/or Nationality must be present.

C23 InvestorCapacityRule

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C24 InvestorCountryCodeRule

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

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 ISO8532AndIssuerSchemeNameRule

(Rule)

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C28 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.

C29 NoAccountOwnerTransactionIdentificationRule

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C30 NumberRule

(Rule)

If Number is negative, then Sign must be present.

C31 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C32 PartialSettlementGuideline

(Guideline)

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.
- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on www.smpg.info.

C33 PartialSettlementGuideline

(Rule)

Partial settlement information only applies to markets where partial settlement is allowed.

The SettledQuantity field provides the quantity of securities effectively settled.

The other quantities (PreviouslySettledQuantity and/or RemainingToBeSettledQuantity) may be provided, but this is not mandatory.

For more details, see the relevant market practice document on www.smpg.info.

C34 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C35 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C36 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C37 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C38 PlaceOfListingRule

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C39 PlaceOfTradeRule

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C40 QualifiedForeignIntermediaryRule

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C41 ReceivingDepositoryAndParty1Rule

(Rule)

If the instruction is a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present. (CrossElementComplexRule)

On Condition

 /TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Delivery'

 And /StandingSettlementInstructionDetails is absent

Following Must be True

 /ReceivingSettlementParties/Depository Must be present

 And /ReceivingSettlementParties/Party1 Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00140

– *Error Text:* ReceivingDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C42 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C43 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C44 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C45 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C46 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C47 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C48 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C49 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C50 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C51 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.

C52 SafekeepingPlaceGuideline

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

C53 SafekeepingPlaceRule

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

C54 SecuritiesMarketPracticeGroupGuideline

(Guideline)

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C55 SellerSSIRule

(Rule)

If standing settlement instruction applies and the instruction is a receipt, then Seller must be present. (CrossElementComplexRule)

On Condition

 /TransactionIdentificationDetails/SecuritiesMovementType is equal to
 value 'Receive'

 And /StandingSettlementInstructionDetails is present

Following Must be True

 /StandingSettlementInstructionDetails/Counterparty/Seller Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00143
- *Error Text:* Seller must be present.

This constraint is defined at the MessageDefinition level.

C56 SettledAmountRule

(Rule)

If the instruction is against payment, then SettledAmount must be present. (CrossElementComplexRule)

```
On Condition
    /TransactionIdentificationDetails/Payment is equal to value
    'AgainstPaymentSettlement'
Following Must be True
    /SettledAmount Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00144
- *Error Text:* SettledAmount must be present.

This constraint is defined at the MessageDefinition level.

C57 SettlementChainGuideline

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C58 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C59 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

C60 TradeDateGuideline

(Guideline)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

C61 TradeDateTimeUTCRule

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C62 TwoLegTransactionOpeningClosing1Rule

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

This constraint is defined at the MessageDefinition level.

C63 TwoLegTransactionOpeningClosing2Rule

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

This constraint is defined at the MessageDefinition level.

C64 VendorPresenceRule

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

20.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

20.4.1 TransactionIdentificationDetails <TxIdDtIs>

Presence: [1..1]

Definition: Provides transaction type and identification information.

Impacted by: [C29 NoAccountOwnerTransactionIdentificationRule](#)

TransactionIdentificationDetails <TxIdDtIs> contains the following elements (see [SettlementTypeAndIdentification27](#) on page 1566 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1567
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1567
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1567
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1567
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1567
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		1567
	Payment <Pmt>	[1..1]	CodeSet		1568
	CommonIdentification <CmonId>	[0..1]	Text		1568
	PoolIdentification <PoolId>	[0..1]	Text		1568
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1568

Constraints

- **NoAccountOwnerTransactionIdentificationRule**
(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

20.4.2 Linkages <Lnkgs>

Presence: [0..1]

Definition: Link to another transaction - provided for information only.

Linkages <Lnkgs> contains the following elements (see [Linkages41](#) on page 1710 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±		1710
	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1710

20.4.3 AdditionalParameters <AddtlParams>

Presence: [0..1]

Definition: Additional parameters for the transaction.

Impacted by: [C32 PartialSettlementGuideline](#)

AdditionalParameters <AddtlParams> contains the following elements (see [AdditionalParameters29](#) on page 1597 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		1597
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		1598
	PreviousPartialConfirmationIdentification <PrvsPrtlConfId>	[0..1]	Text		1598
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1598
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		1598
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		1598
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		1598

Constraints

- **PartialSettlementGuideline**

(Guideline)

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.

- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on www.smpg.info.

20.4.4 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the trade.

Impacted by: C3 AdditionalDetailsRule, C23 InvestorCapacityRule, C39 PlaceOfTradeRule, C61 TradeDateTimeUTCRule, C60 TradeDateGuideline

TradeDetails <TradDtIs> contains the following **SecuritiesTradeDetails118** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		645
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		645
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		645
	PlaceOfClearing <PlcOfClr>	[0..1]	±		645
	TradeDate <TradDt>	[0..1]	±		646
	SettlementDate <SttlmDt>	[0..1]	±		646
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		646
	DealPrice <DealPric>	[0..1]	±		647
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C30	647
	OpeningClosing <OpngClsg>	[0..1]	±		647
	Reporting <Rptg>	[0..*]	±		647
	TradeTransactionCondition <TradTxCond>	[0..*]	±		648
	InvestorCapacity <InvstrCpcty>	[0..1]	±		648
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		648
	TypeOfPrice <TpOfPric>	[0..1]	±		648
	FXAdditionalDetails <FxAddtlDtIs>	[0..1]	Text		649
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtIs>	[0..1]	Text		649

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **InvestorCapacityRule**

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **PlaceOfTradeRule**

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

(Guideline)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

- **TradeDateTimeUTCRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

20.4.4.1 TradeIdentification <TradeId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [Max52Text on page 2320](#)

20.4.4.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: [Max35Text on page 2320](#)

20.4.4.3 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification1 on page 1590](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1590
	LEI <LEI>	[0..1]	IdentifierSet		1590

20.4.4.4 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1488
	LEI <LEI>	[0..1]	IdentifierSet		1488

20.4.4.5 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate8Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

20.4.4.6 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate17Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1493
Or}	DateCode <DtCd>	[1..1]	±		1493

20.4.4.7 EffectiveSettlementDate <FctvSttlmDt>

Presence: [1..1]

Definition: Date and time at which a transaction is completed and cleared, for example, payment is effected and securities are delivered.

EffectiveSettlementDate <FctvSttlmDt> contains one of the following elements (see [SettlementDate18Choice](#) on page 1492 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1492
Or}	DateCode <DtCd>	[1..1]	±		1492

20.4.4.8 DealPrice <DealPric>

Presence: [0..1]

Definition: Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

DealPrice <DealPric> contains the following elements (see [Price10](#) on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1797
{Or	Yielded <Yldd>	[1..1]	Indicator		1798
Or}	ValueType <ValTp>	[1..1]	CodeSet		1798
	Value <Val>	[1..1]	±		1798

20.4.4.9 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C30 NumberRule](#)

Datatype: [Max3Number](#) on page 2316

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

20.4.4.10 OpeningClosing <OpngClsg>

Presence: [0..1]

Definition: Specifies additional information relative to the processing of the trade.

OpeningClosing <OpngClsg> contains one of the following elements (see [OpeningClosing3Choice](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1713
Or}	Proprietary <Prtry>	[1..1]	±		1714

20.4.4.11 Reporting <Rptg>

Presence: [0..*]

Definition: Specifies that a trade is to be reported to a third party.

Reporting <Rptg> contains one of the following elements (see [Reporting6Choice](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1713
Or}	Proprietary <Prtry>	[1..1]	±		1713

20.4.4.12 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see [TradeTransactionCondition5Choice](#) on page 2164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2164
Or}	Proprietary <Prtry>	[1..1]	±		2165

20.4.4.13 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see [InvestorCapacity4Choice](#) on page 1712 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1712
Or}	Proprietary <Prtry>	[1..1]	±		1712

20.4.4.14 TradeOriginatorRole <TradOrgtrRole>

Presence: [0..1]

Definition: Specifies the role of the trading party in the transaction.

TradeOriginatorRole <TradOrgtrRole> contains one of the following elements (see [TradeOriginator3Choice](#) on page 1710 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1711
Or}	Proprietary <Prtry>	[1..1]	±		1711

20.4.4.15 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice29Choice](#) on page 1796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

20.4.4.16 FXAdditionalDetails <FxAddtIDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: [Max350Text](#) on page 2319

20.4.4.17 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtIDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which cannot be included within the structured fields of the message.

Datatype: [Max350Text](#) on page 2319

20.4.5 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C18 DescriptionPresenceRule](#), [C19 DescriptionUsageRule](#), [C25 ISINGuideline](#), [C26 ISINPresenceRule](#), [C31 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

20.4.6 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C4 AdditionalDetailsRule, C38 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes111](#) on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1521
	DayCountBasis <DayCntBsis>	[0..1]	±		1521
	RegistrationForm <RegnForm>	[0..1]	±		1522
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1522
	PaymentStatus <PmtSts>	[0..1]	±		1522
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1522
	ClassificationType <ClssfctnTp>	[0..1]	±		1523
	OptionStyle <OptnStyle>	[0..1]	±		1523
	OptionType <OptnTp>	[0..1]	±		1523
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1523
	CouponDate <CpnDt>	[0..1]	Date		1524
	ExpiryDate <XpryDt>	[0..1]	Date		1524
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1524
	MaturityDate <MtrtyDt>	[0..1]	Date		1524
	IssueDate <IssDt>	[0..1]	Date		1524
	NextCallableDate <NxtClblDt>	[0..1]	Date		1525
	PutableDate <PutblDt>	[0..1]	Date		1525
	DatedDate <DtdDt>	[0..1]	Date		1525
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1525
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1525
	CurrentFactor <CurFctr>	[0..1]	Rate		1525
	NextFactor <NxtFctr>	[0..1]	Rate		1525
	InterestRate <IntrstRate>	[0..1]	Rate		1525
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1526
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1526
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1526
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1526
	PoolNumber <PoolNb>	[0..1]	±		1526
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1527
	CallableIndicator <ClblInd>	[0..1]	Indicator		1527

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1527
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1527
	ExercisePrice <ExrcPric>	[0..1]	±		1527
	SubscriptionPrice <SbcptPric>	[0..1]	±		1528
	ConversionPrice <ConvsPric>	[0..1]	±		1528
	StrikePrice <StrkPric>	[0..1]	±		1528
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1528
	ContractSize <CtrctSz>	[0..1]	±	C28	1529
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1529
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1531

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

20.4.7 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: [C16 DenominationRule](#), [C33 PartialSettlementGuideline](#), [C42 SafekeepingAccountOrBlockChainAddress1Rule](#), [C46 SafekeepingAccountOrBlockChainAddress2Rule](#), [C50 SafekeepingAccountOrBlockChainAddress3Rule](#), [C52 SafekeepingPlaceGuideline](#), [C53 SafekeepingPlaceRule](#)

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following **QuantityAndAccount96** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±		656
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±	C20	656
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C20	657
	PreviouslySettledAmount <PrevsllySttldAmt>	[0..1]	±		657
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		657
	DenominationChoice <DnmtnChc>	[0..1]	Text		658
	AccountOwner <AcctOwnr>	[0..1]	±		658
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		658
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		658
	CashAccount <CshAcct>	[0..1]	±		659
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		659
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C51	659

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **PartialSettlementGuideline**

(Rule)

Partial settlement information only applies to markets where partial settlement is allowed.

The SettledQuantity field provides the quantity of securities effectively settled.

The other quantities (PreviouslySettledQuantity and/or RemainingToBeSettledQuantity) may be provided, but this is not mandatory.

For more details, see the relevant market practice document on www.smpg.info.

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
  /BlockchainAddressOrWallet is present
Following Must be True
  /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both.

```
Following Must be True
  /SafekeepingAccount Must be present
Or
  /BlockchainAddressOrWallet Must be present
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

- **SafekeepingPlaceGuideline**

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global

custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

• **SafekeepingPlaceRule**

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

20.4.7.1 SettledQuantity <SttldQty>

Presence: [1..1]

Definition: Quantity of financial instrument effectively settled.

SettledQuantity <SttldQty> contains one of the following elements (see [Quantity51Choice](#) on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1839
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1840

20.4.7.2 PreviouslySettledQuantity <PrevslySttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument previously settled.

Impacted by: [C20 DigitalTokenUnitUsageRule](#)

PreviouslySettledQuantity <PrevslySttldQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgntlTknUnit>	[1..1]	Quantity		1809

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).

20.4.7.3 RemainingToBeSettledQuantity <RmngToBeSttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument remaining to be settled.

Impacted by: C20 DigitalTokenUnitUsageRule

RemainingToBeSettledQuantity <RmngToBeSttldQty> contains one of the following elements (see FinancialInstrumentQuantity33Choice on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

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).

20.4.7.4 PreviouslySettledAmount <PrevsllySttldAmt>

Presence: [0..1]

Definition: Amount of money previously settled.

PreviouslySettledAmount <PrevsllySttldAmt> contains the following elements (see AmountAndDirection52 on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1450
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1451

20.4.7.5 RemainingToBeSettledAmount <RmngToBeSttldAmt>

Presence: [0..1]

Definition: Amount of money remaining to be settled.

RemainingToBeSettledAmount <RmngToBeSttldAmt> contains the following elements (see [AmountAndDirection52 on page 1450](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1450
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1451

20.4.7.6 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: [Max210Text on page 2319](#)

20.4.7.7 AccountOwner <AcctOwnc>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnc> contains the following elements (see [PartyIdentification144 on page 1771](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

20.4.7.8 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19 on page 1398](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

20.4.7.9 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

20.4.7.10 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see [CashAccountIdentification5Choice](#) on page 1400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1400
Or}	Proprietary <Prtry>	[1..1]	Text		1401

20.4.7.11 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown63](#) on page 1829 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1829
	LotQuantity <LotQty>	[0..1]	±	C28	1829
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1830
	LotDateTime <LotDtTm>	[0..1]	±		1830
	LotPrice <LotPric>	[0..1]	±		1831
	TypeOfPrice <TpOfPric>	[0..1]	±		1831

20.4.7.12 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: C51 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

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.

20.4.8 SettlementParameters <SttlmParams>

Presence: [1..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: [C11 CashClearingSystemRule](#), [C58 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails203](#) on page 1907 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prty>	[0..1]	±		1909
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1909
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1909
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1909
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1910
	BlockTrade <BlckTrad>	[0..1]	±		1910
	CCPEligibility <CCPElgbly>	[0..1]	±		1910
	CashClearingSystem <CshClrSys>	[0..1]	±		1910
	ExposureType <XpsrTp>	[0..1]	±		1911
	MarketClientSide <MktClntSd>	[0..1]	±		1911
	NettingEligibility <NetgElgbly>	[0..1]	±		1911
	Registration <Regn>	[0..1]	±		1911
	RepurchaseType <RpTp>	[0..1]	±		1912
	LegalRestrictions <LglRstrctns>	[0..1]	±		1912
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1912
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1912
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1913
	TaxCapacity <TaxCpcty>	[0..1]	±		1913
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1913
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1914
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1914
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1914
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1914
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1915

Constraints

- **CashClearingSystemRule**
(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

20.4.9 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

Presence: [0..1]

Definition: Settlement standing instruction database to be used to derive the settlement parties involved in the transaction.

Impacted by: C64 VendorPresenceRule

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following StandingSettlementInstruction18 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		663
	Counterparty <CtrPty>	[1..1]	±		663
	Vendor <Vndr>	[0..1]	±		663
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C9, C17, C34, C35, C36, C37, C57	663
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C17, C34, C35, C36, C37, C57	666

Constraints

- **VendorPresenceRule**

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True

/Vendor Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

20.4.9.1 SettlementStandingInstructionDatabase <SttImStglInstrDB>

Presence: [1..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

SettlementStandingInstructionDatabase <SttImStglInstrDB> contains one of the following elements (see [SettlementStandingInstructionDatabase4Choice](#) on page 1694 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1694

20.4.9.2 Counterparty <CtrPty>

Presence: [1..1]

Definition: Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

Counterparty <CtrPty> contains one of the following elements (see [Counterparty15Choice](#) on page 1734 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C54, C58	1734
Or}	Buyer <Buyr>	[1..1]	±	C54, C58	1735

20.4.9.3 Vendor <Vndr>

Presence: [0..1]

Definition: Vendor of the settlement standing instruction database that is to be consulted.

Vendor <Vndr> contains the following elements (see [PartyIdentification136](#) on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1779

20.4.9.4 OtherDeliveringSettlementParties <OthrDivrgSttImPties>

Presence: [0..1]

Definition: Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: C9 BookTransferGuideline, C17 DepositoryGuideline, C34 Party2PresenceRule, C35 Party3PresenceRule, C36 Party4PresenceRule, C37 Party5PresenceRule, C57 SettlementChainGuideline

OtherDeliveringSettlementParties <OthrDlvrgSttlmPties> contains the following elements (see SettlementParties100 on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

20.4.9.5 OtherReceivingSettlementParties <OthrRcvgSttlmPties>

Presence: [0..1]

Definition: Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: C9 BookTransferGuideline, C17 DepositoryGuideline, C34 Party2PresenceRule, C35 Party3PresenceRule, C36 Party4PresenceRule, C37 Party5PresenceRule, C57 SettlementChainGuideline

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see SettlementParties100 on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

• **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

20.4.10 DeliveringSettlementParties <DivrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C9 BookTransferGuideline](#), [C17 DepositoryGuideline](#), [C34 Party2PresenceRule](#),
[C35 Party3PresenceRule](#), [C36 Party4PresenceRule](#), [C37 Party5PresenceRule](#),
[C57 SettlementChainGuideline](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties100 on page 1844](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see *SecuritiesTransactionType*), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

20.4.11 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C9 BookTransferGuideline](#), [C17 DepositoryGuideline](#), [C34 Party2PresenceRule](#), [C35 Party3PresenceRule](#), [C36 Party4PresenceRule](#), [C37 Party5PresenceRule](#), [C57 SettlementChainGuideline](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties100](#) on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```


Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

20.4.12 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following elements (see [CashParties36](#) on page 1752 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1753
	DebtorAgent <DbtrAgt>	[0..1]	±		1753
	Creditor <Cdtr>	[0..1]	±		1754
	CreditorAgent <CdtrAgt>	[0..1]	±		1754
	Intermediary <Intrmy>	[0..1]	±		1755

20.4.13 SettledAmount <SttldAmt>

Presence: [0..1]

Definition: Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

SettledAmount <SttldAmt> contains the following elements (see [AmountAndDirection94](#) on page 1409 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1410
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1410
	BrokerageAmountIndicator <BrkrGAmntInd>	[0..1]	Indicator		1410
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1410
	Amount <Amt>	[1..1]	Amount	C1, C16	1411
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1411
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1412
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1412
	ValueDate <ValDt>	[0..1]	±		1413

20.4.14 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see [OtherAmounts40](#) on page 1426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1427
	ChargesFees <ChrgsFees>	[0..1]	±		1428
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1428
	TradeAmount <TradAmt>	[0..1]	±		1428
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1429
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1429
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1429
	LocalTax <LclTax>	[0..1]	±		1430
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1430
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1430
	Margin <Mrgn>	[0..1]	±		1431
	Other <Othr>	[0..1]	±		1431
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1431
	ShippingAmount <ShppgAmt>	[0..1]	±		1432
	SpecialConcession <SpclCncssn>	[0..1]	±		1432
	StampDuty <StmpDty>	[0..1]	±		1432
	StockExchangeTax <StockXchgTax>	[0..1]	±		1433
	TransferTax <TrfTax>	[0..1]	±		1433
	TransactionTax <TxTax>	[0..1]	±		1433
	ValueAddedTax <ValAddedTax>	[0..1]	±		1434
	WithholdingTax <WhldgTax>	[0..1]	±		1434
	NetGainLoss <NetGnLoss>	[0..1]	±		1434
	ConsumptionTax <CsmptnTax>	[0..1]	±		1435
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1435
	BookValue <BookVal>	[0..1]	±		1436
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		1436
	ResearchFee <RsrchFee>	[0..1]	±		1436

20.4.15 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C24 InvestorCountryCodeRule, C40 QualifiedForeignIntermediaryRule

OtherBusinessParties <OthrBizPties> contains the following **OtherParties43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C22, C44, C48	676
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C45, C49	678
	StockExchange <StockXchg>	[0..1]	±		679
	TradeRegulator <TradRgltr>	[0..1]	±		679
	TripartyAgent <TrptyAgt>	[0..1]	±	C45, C49	679
	Broker <Brkr>	[0..1]	±	C45, C49	680

Constraints

- **InvestorCountryCodeRule**

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

20.4.15.1 Investor <Invstr>

Presence: [0..*]

Definition: Party, either an individual or organisation, whose assets are being invested.

Impacted by: C22 IdentificationNationalityOfInvestorRule, C44 SafekeepingAccountOrBlockChainAddress1Rule, C48 SafekeepingAccountOrBlockChainAddress2Rule

Investor <Invstr> contains the following elements (see [PartyIdentificationAndAccount197](#) on page 1742 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1743
	LEI <LEI>	[0..1]	IdentifierSet		1743
	AlternateIdentification <AltrnId>	[0..1]	±		1743
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1744
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1744
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1744
	ProcessingIdentification <PrcgId>	[0..1]	Text		1744
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1745

Constraints

- **IdentificationNationalityOfInvestorRule**

(Rule)

Identification and/or Nationality must be present.

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

20.4.15.2 QualifiedForeignIntermediary <QlfdFrngIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

Impacted by: C45 SafekeepingAccountOrBlockChainAddress1Rule, C49 SafekeepingAccountOrBlockChainAddress2Rule

QualifiedForeignIntermediary <QlfdFrngIntrmy> contains the following elements (see PartyIdentificationAndAccount198 on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrnId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockchainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1741
	ProcessingIdentification <PrctlId>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

20.4.15.3 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see [PartyIdentificationAndAccount165](#) on page 1756 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1756
	LEI <LEI>	[0..1]	IdentifierSet		1756
	AlternateIdentification <AltrId>	[0..1]	±		1756
	ProcessingIdentification <PrctlId>	[0..1]	Text		1756
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1757

20.4.15.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see [PartyIdentificationAndAccount165](#) on page 1756 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1756
	LEI <LEI>	[0..1]	IdentifierSet		1756
	AlternateIdentification <AltrId>	[0..1]	±		1756
	ProcessingIdentification <PrctlId>	[0..1]	Text		1756
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1757

20.4.15.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

Impacted by: [C45 SafekeepingAccountOrBlockChainAddress1Rule](#), [C49 SafekeepingAccountOrBlockChainAddress2Rule](#)

TripartyAgent <TrptyAgt> contains the following elements (see [PartyIdentificationAndAccount198](#) on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1741
	ProcessingIdentification <Prcgld>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

20.4.15.6 Broker <Brkr>

Presence: [0..1]

Definition: Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

Impacted by: C45 SafekeepingAccountOrBlockChainAddress1Rule , C49 SafekeepingAccountOrBlockChainAddress2Rule

Broker <Brkr> contains the following elements (see PartyIdentificationAndAccount198 on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1741
	ProcessingIdentification <PrctlId>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition
 /SafekeepingAccount is present
 Following Must be True
 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockChainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

20.4.16 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

Presence: [0..1]

Definition: Information for registration or physical settlement.

AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls> contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		682
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		682
	RegistrarAccount <RegarAcct>	[0..1]	Text		682
	CertificateNumber <CertNb>	[0..*]	±	C27	682

20.4.16.1 CertificationIdentification <CertfctnId>

Presence: [0..1]

Definition: Identification assigned to a deposit.

Datatype: [Max35Text on page 2320](#)

20.4.16.2 CertificationDateTime <CertfctnDtTm>

Presence: [0..1]

Definition: Date/time at which the certificates in the deposit were validated by the agent.

CertificationDateTime <CertfctnDtTm> contains one of the following elements (see [DateAndDateTime2Choice on page 1490](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

20.4.16.3 RegistrarAccount <RegarAcct>

Presence: [0..1]

Definition: Account at the registrar where financial instruments are registered.

Datatype: [Max35Text on page 2320](#)

20.4.16.4 CertificateNumber <CertNb>

Presence: [0..*]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Impacted by: [C27 ISO8532AndIssuerSchemeNameRule](#)

CertificateNumber <CertNb> contains the following elements (see [SecuritiesCertificate4](#) on page 1697 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1697
	Issuer <Issr>	[0..1]	Text		1698
	SchemeName <SchmeNm>	[0..1]	Text		1698

Constraints

- **ISO8532AndIssuerSchemeNameRule**

(Rule)

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

20.4.17 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C59 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

21 MX sese.026.001.10 SecuritiesSettlementTransactionReversalAdviceV10

21.1 MessageDefinition Functionality

Scope

An account servicer sends a SecuritiesSettlementTransactionReversalAdvice to an account owner to reverse the confirmation of a partial or full delivery or receipt of financial instruments, free or against of payment, physically or by book-entry.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementTransactionReversalAdviceV10 MessageDefinition is composed of 17 MessageBuildingBlocks:

- A. TransactionIdentificationDetails
Provides transaction type and identification information.
- B. ConfirmationReference
Reference to the unambiguous identification of the confirmation as per the account servicer.
- C. AdditionalParameters
Additional parameters for the transaction.
- D. TradeDetails
Details of the trade.
- E. FinancialInstrumentIdentification
Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

- F. FinancialInstrumentAttributes
Elements characterising a financial instrument.
- G. QuantityAndAccountDetails
Details related to the account and quantity involved in the transaction.
- H. SettlementParameters
Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.
- I. StandingSettlementInstructionDetails
Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.
- J. DeliveringSettlementParties
Identifies the chain of delivering settlement parties.
- K. ReceivingSettlementParties
Identifies the chain of receiving settlement parties.
- L. CashParties
Cash parties involved in the transaction if different from the securities settlement parties.
- M. SettledAmount
Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.
- N. OtherAmounts
Other amounts than the settlement amount.
- O. OtherBusinessParties
Other business parties relevant to the transaction.
- P. AdditionalPhysicalOrRegistrationDetails
Information for registration or physical settlement.
- Q. SupplementaryData
Additional information that cannot be captured in the structured elements and/or any other specific block.

21.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <ScitiesSttlmTxRvslAdv>	[1..1]		C10, C15, C40, C53, C54	
	TransactionIdentificationDetails <TxIdDtls>	[1..1]	±	C29	701
	ConfirmationReference <ConfRef>	[1..1]	Text		701
	AdditionalParameters <AddtlParams>	[0..1]	±		701
	TradeDetails <TradDtls>	[1..1]		C3, C23, C38, C59, C58	702
	TradeIdentification <TradId>	[0..*]	Text		703
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		703
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		703
	PlaceOfClearing <PlcOfClr>	[0..1]	±		704
	TradeDate <TradDt>	[0..1]	±		704
	SettlementDate <SttlmDt>	[0..1]	±		704
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		705
	DealPrice <DealPric>	[0..1]	±		705
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C30	705
	OpeningClosing <OpngClsg>	[0..1]	±		705
	Reporting <Rptg>	[0..*]	±		706
	TradeTransactionCondition <TradTxCond>	[0..*]	±		706
	InvestorCapacity <InvstrCpcty>	[0..1]	±		706
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		706
	TypeOfPrice <TpOfPric>	[0..1]	±		707
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		707
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		707
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C18, C19, C25, C26, C31	707
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C37	709

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]		C16, C32, C41, C45, C49, C51, C52	711
	SettledQuantity <SttldQty>	[1..1]	±		714
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±	C20	714
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C20	715
	PreviouslySettledAmount <PrevsllySttldAmt>	[0..1]	±		715
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		715
	DenominationChoice <DnmtnChc>	[0..1]	Text		716
	AccountOwner <AcctOwnr>	[0..1]	±		716
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		716
	BlockChainAddressOrWallet <BlckChainAdrOrWlIt>	[0..1]	±		716
	CashAccount <CshAcct>	[0..1]	±		717
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		717
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	717
	SettlementParameters <SttlmParams>	[1..1]	±	C11, C56	718
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C60	720
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		721
	Counterparty <CtrPty>	[1..1]	±		721
	Vendor <Vndr>	[0..1]	±		721
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C9, C17, C33, C34, C35, C36, C55	721
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C17, C33, C34, C35, C36, C55	724
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C9, C17, C33, C34, C35, C36, C55	726

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C9, C17, C33, C34, C35, C36, C55	729
	CashParties <CshPties>	[0..1]			731
	Debtor <Dbtr>	[0..1]	±		731
	DebtorAgent <DbtrAgt>	[0..1]	±		732
	Creditor <Cdtr>	[0..1]	±		732
	CreditorAgent <CdtrAgt>	[0..1]	±		733
	SettledAmount <SttldAmt>	[0..1]	±		733
	OtherAmounts <OthrAmts>	[0..1]	±		734
	OtherBusinessParties <OthrBizPties>	[0..1]		C24, C39	735
	Investor <Invstr>	[0..*]	±	C22, C43, C47	736
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C44, C48	738
	StockExchange <StockXchg>	[0..1]	±		739
	TradeRegulator <TradRgltr>	[0..1]	±		739
	TripartyAgent <TrptyAgt>	[0..1]	±	C44, C48	739
	Broker <Brkr>	[0..1]	±	C44, C48	740
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			742
	CertificationIdentification <CertfctnId>	[0..1]	Text		742
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		742
	RegistrarAccount <RegarAcct>	[0..1]	Text		742
	CertificateNumber <CertNb>	[0..*]	±	C27	742
	SupplementaryData <SplmtryData>	[0..*]	±	C57	743

21.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

C4 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C5 AdditionalDetailsRule

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

C6 AdditonalDetailsGuideline

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C7 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C8 BICFI

(Rule)

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00001
- *Error Text:* Invalid FI BIC.

C9 BookTransferGuideline

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C10 BuyerSSIRule

(Rule)

If standing settlement instruction applies and the instruction is a delivery, then Buyer must be present. (CrossElementComplexRule)

On Condition

 /TransactionIdentificationDetails/SecuritiesMovementType is equal to
 value 'Delivery'

 And /StandingSettlementInstructionDetails is present

Following Must be True

 /StandingSettlementInstructionDetails/Counterparty/Buyer Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00117
- *Error Text:* Buyer must be present.

This constraint is defined at the MessageDefinition level.

C11 CashClearingSystemRule

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

C12 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C13 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C14 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C15 DeliveringDepositoryAndParty1Rule

(Rule)

If the instruction is a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present. (CrossElementComplexRule)

On Condition

 /TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Receive'

 And /StandingSettlementInstructionDetails is absent

Following Must be True

 /DeliveringSettlementParties/Depository Must be present

 And /DeliveringSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00121
- *Error Text:* DeliveringDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C16 DenominationRule

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C17 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

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 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.

C22 IdentificationNationalityOfInvestorRule

(Rule)

Identification and/or Nationality must be present.

C23 InvestorCapacityRule

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C24 InvestorCountryCodeRule

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

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 ISO8532AndIssuerSchemeNameRule

(Rule)

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C28 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.

C29 NoAccountOwnerTransactionIdentificationRule

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C30 NumberRule

(Rule)

If Number is negative, then Sign must be present.

C31 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C32 PartialSettlementGuideline

(Rule)

Partial settlement information only applies to markets where partial settlement is allowed.

The SettledQuantity field provides the quantity of securities effectively settled.

The other quantities (PreviouslySettledQuantity and/or RemainingToBeSettledQuantity) may be provided, but this is not mandatory.

For more details, see the relevant market practice document on www.smpg.info.

C33 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C34 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C35 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C36 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C37 PlaceOfListingRule

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C38 PlaceOfTradeRule

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C39 QualifiedForeignIntermediaryRule

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C40 ReceivingDepositoryAndParty1Rule

(Rule)

If the instruction is a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present. (CrossElementComplexRule)

On Condition
 /TransactionIdentificationDetails/SecuritiesMovementType is equal to
value 'Delivery'
And /StandingSettlementInstructionDetails is absent
Following Must be True
 /ReceivingSettlementParties/Depository Must be present
And /ReceivingSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00140
- *Error Text:* ReceivingDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C41 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C42 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C43 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C44 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C45 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C46 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C47 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C48 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C49 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C50 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C51 SafekeepingPlaceGuideline

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

C52 SafekeepingPlaceRule

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

C53 SellerSSIRule

(Rule)

If standing settlement instruction applies and the instruction is a receipt, then Seller must be present. (CrossElementComplexRule)

```
On Condition
    /TransactionIdentificationDetails/SecuritiesMovementType is equal to
value 'Receive'
    And    /StandingSettlementInstructionDetails is present
Following Must be True
    /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00143
- *Error Text:* Seller must be present.

This constraint is defined at the MessageDefinition level.

C54 SettledAmountRule

(Rule)

If the instruction is against payment, then SettledAmount must be present. (CrossElementComplexRule)

```
On Condition
    /TransactionIdentificationDetails/Payment is equal to value
'AgainstPaymentSettlement'
Following Must be True
    /SettledAmount Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00144
- *Error Text:* SettledAmount must be present.

This constraint is defined at the MessageDefinition level.

C55 SettlementChainGuideline

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C56 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C57 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.

C58 TradeDateGuideline

(Guideline)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

C59 TradeDateTimeUTCRule

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C60 VendorPresenceRule

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

21.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

21.4.1 TransactionIdentificationDetails <TxIdDtIs>

Presence: [1..1]

Definition: Provides transaction type and identification information.

Impacted by: [C29 NoAccountOwnerTransactionIdentificationRule](#)

TransactionIdentificationDetails <TxIdDtIs> contains the following elements (see [SettlementTypeAndIdentification27](#) on page 1566 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1567
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1567
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1567
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1567
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1567
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		1567
	Payment <Pmt>	[1..1]	CodeSet		1568
	CommonIdentification <CmonId>	[0..1]	Text		1568
	PoolIdentification <PoolId>	[0..1]	Text		1568
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1568

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

21.4.2 ConfirmationReference <ConfRef>

Presence: [1..1]

Definition: Reference to the unambiguous identification of the confirmation as per the account servicer.

Datatype: [Max35Text](#) on page 2320

21.4.3 AdditionalParameters <AddtlParams>

Presence: [0..1]

Definition: Additional parameters for the transaction.

AdditionalParameters <AddtlParams> contains the following elements (see [AdditionalParameters30](#) on page 1595 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		1596
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		1596
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1596
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		1596

21.4.4 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the trade.

Impacted by: [C3 AdditionalDetailsRule](#), [C23 InvestorCapacityRule](#), [C38 PlaceOfTradeRule](#), [C59 TradeDateTimeUTCRule](#), [C58 TradeDateGuideline](#)

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails118** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		703
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		703
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		703
	PlaceOfClearing <PlcOfClr>	[0..1]	±		704
	TradeDate <TradDt>	[0..1]	±		704
	SettlementDate <SttlmDt>	[0..1]	±		704
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		705
	DealPrice <DealPric>	[0..1]	±		705
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C30	705
	OpeningClosing <OpngClsg>	[0..1]	±		705
	Reporting <Rptg>	[0..*]	±		706
	TradeTransactionCondition <TradTxCond>	[0..*]	±		706
	InvestorCapacity <InvstrCpcty>	[0..1]	±		706
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		706
	TypeOfPrice <TpOfPric>	[0..1]	±		707
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		707
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrpgAddtlDtls>	[0..1]	Text		707

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **InvestorCapacityRule**

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **PlaceOfTradeRule**

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

(Guideline)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

- **TradeDateTimeUTCRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

21.4.4.1 TradeIdentification <TradeId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [Max52Text on page 2320](#)

21.4.4.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: [Max35Text on page 2320](#)

21.4.4.3 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification1](#) on page 1590 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1590
	LEI <LEI>	[0..1]	IdentifierSet		1590

21.4.4.4 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1488
	LEI <LEI>	[0..1]	IdentifierSet		1488

21.4.4.5 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate8Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

21.4.4.6 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate17Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1493
Or}	DateCode <DtCd>	[1..1]	±		1493

21.4.4.7 EffectiveSettlementDate <FctvSttlmDt>

Presence: [1..1]

Definition: Date and time at which a transaction is completed and cleared, for example, payment is effected and securities are delivered.

EffectiveSettlementDate <FctvSttlmDt> contains one of the following elements (see [SettlementDate18Choice](#) on page 1492 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1492
Or}	DateCode <DtCd>	[1..1]	±		1492

21.4.4.8 DealPrice <DealPric>

Presence: [0..1]

Definition: Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

DealPrice <DealPric> contains the following elements (see [Price10](#) on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1797
{Or	Yielded <Yldd>	[1..1]	Indicator		1798
Or}	ValueType <ValTp>	[1..1]	CodeSet		1798
	Value <Val>	[1..1]	±		1798

21.4.4.9 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C30 NumberRule](#)

Datatype: [Max3Number](#) on page 2316

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

21.4.4.10 OpeningClosing <OpngClsg>

Presence: [0..1]

Definition: Specifies additional information relative to the processing of the trade.

OpeningClosing <OpngClsg> contains one of the following elements (see [OpeningClosing3Choice](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1713
Or}	Proprietary <Prtry>	[1..1]	±		1714

21.4.4.11 Reporting <Rptg>

Presence: [0..*]

Definition: Specifies that a trade is to be reported to a third party.

Reporting <Rptg> contains one of the following elements (see [Reporting6Choice](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1713
Or}	Proprietary <Prtry>	[1..1]	±		1713

21.4.4.12 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see [TradeTransactionCondition5Choice](#) on page 2164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2164
Or}	Proprietary <Prtry>	[1..1]	±		2165

21.4.4.13 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see [InvestorCapacity4Choice](#) on page 1712 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1712
Or}	Proprietary <Prtry>	[1..1]	±		1712

21.4.4.14 TradeOriginatorRole <TradOrgtrRole>

Presence: [0..1]

Definition: Specifies the role of the trading party in the transaction.

TradeOriginatorRole <TradOrgtrRole> contains one of the following elements (see [TradeOriginator3Choice](#) on page 1710 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1711
Or}	Proprietary <Prtry>	[1..1]	±		1711

21.4.4.15 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice29Choice](#) on page 1796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

21.4.4.16 FXAdditionalDetails <FxAddtIDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: [Max350Text](#) on page 2319

21.4.4.17 SettlementInstructionProcessingAdditionalDetails <SttlInstrPrcgAddtIDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which cannot be included within the structured fields of the message.

Datatype: [Max350Text](#) on page 2319

21.4.5 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C18 DescriptionPresenceRule](#), [C19 DescriptionUsageRule](#), [C25 ISINGuideline](#), [C26 ISINPresenceRule](#), [C31 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

21.4.6 **FinancialInstrumentAttributes <FinInstrmAttrbts>**

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C4 AdditionalDetailsRule, C37 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes111](#) on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1521
	DayCountBasis <DayCntBsis>	[0..1]	±		1521
	RegistrationForm <RegnForm>	[0..1]	±		1522
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1522
	PaymentStatus <PmtSts>	[0..1]	±		1522
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1522
	ClassificationType <ClssfctnTp>	[0..1]	±		1523
	OptionStyle <OptnStyle>	[0..1]	±		1523
	OptionType <OptnTp>	[0..1]	±		1523
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1523
	CouponDate <CpnDt>	[0..1]	Date		1524
	ExpiryDate <XpryDt>	[0..1]	Date		1524
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1524
	MaturityDate <MtrtyDt>	[0..1]	Date		1524
	IssueDate <IssDt>	[0..1]	Date		1524
	NextCallableDate <NxtClblDt>	[0..1]	Date		1525
	PutableDate <PutblDt>	[0..1]	Date		1525
	DatedDate <DtdDt>	[0..1]	Date		1525
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1525
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1525
	CurrentFactor <CurFctr>	[0..1]	Rate		1525
	NextFactor <NxtFctr>	[0..1]	Rate		1525
	InterestRate <IntrstRate>	[0..1]	Rate		1525
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1526
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1526
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1526
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1526
	PoolNumber <PoolNb>	[0..1]	±		1526
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1527
	CallableIndicator <ClblInd>	[0..1]	Indicator		1527

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1527
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1527
	ExercisePrice <ExrcPric>	[0..1]	±		1527
	SubscriptionPrice <SbcptPric>	[0..1]	±		1528
	ConversionPrice <ConvsPric>	[0..1]	±		1528
	StrikePrice <StrkPric>	[0..1]	±		1528
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1528
	ContractSize <CtrctSz>	[0..1]	±	C28	1529
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1529
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1531

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

21.4.7 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: [C16 DenominationRule](#), [C32 PartialSettlementGuideline](#), [C41](#)

[SafekeepingAccountOrBlockChainAddress1Rule](#), [C45](#)

[SafekeepingAccountOrBlockChainAddress2Rule](#), [C49](#)

[SafekeepingAccountOrBlockChainAddress3Rule](#), [C51 SafekeepingPlaceGuideline](#), [C52](#)

[SafekeepingPlaceRule](#)

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following **QuantityAndAccount96** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±		714
	PreviouslySettledQuantity <PrevslySttldQty>	[0..1]	±	C20	714
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C20	715
	PreviouslySettledAmount <PrevslySttldAmt>	[0..1]	±		715
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		715
	DenominationChoice <DnmtnChc>	[0..1]	Text		716
	AccountOwner <AcctOwnr>	[0..1]	±		716
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		716
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		716
	CashAccount <CshAcct>	[0..1]	±		717
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		717
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	717

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **PartialSettlementGuideline**

(Rule)

Partial settlement information only applies to markets where partial settlement is allowed.

The SettledQuantity field provides the quantity of securities effectively settled.

The other quantities (PreviouslySettledQuantity and/or RemainingToBeSettledQuantity) may be provided, but this is not mandatory.

For more details, see the relevant market practice document on www.smpg.info.

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
  /BlockchainAddressOrWallet is present
Following Must be True
  /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both.

```
Following Must be True
  /SafekeepingAccount Must be present
Or
  /BlockchainAddressOrWallet Must be present
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

- **SafekeepingPlaceGuideline**

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global

custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

• **SafekeepingPlaceRule**

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

21.4.7.1 SettledQuantity <SttldQty>

Presence: [1..1]

Definition: Quantity of financial instrument effectively settled.

SettledQuantity <SttldQty> contains one of the following elements (see [Quantity51Choice](#) on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1839
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1840

21.4.7.2 PreviouslySettledQuantity <PrevslySttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument previously settled.

Impacted by: [C20 DigitalTokenUnitUsageRule](#)

PreviouslySettledQuantity <PrevslySttldQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgntlTknUnit>	[1..1]	Quantity		1809

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).

21.4.7.3 RemainingToBeSettledQuantity <RmngToBeSttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument remaining to be settled.

Impacted by: C20 DigitalTokenUnitUsageRule

RemainingToBeSettledQuantity <RmngToBeSttldQty> contains one of the following elements (see FinancialInstrumentQuantity33Choice on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

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).

21.4.7.4 PreviouslySettledAmount <PrevsllySttldAmt>

Presence: [0..1]

Definition: Amount of money previously settled.

PreviouslySettledAmount <PrevsllySttldAmt> contains the following elements (see AmountAndDirection52 on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1450
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1451

21.4.7.5 RemainingToBeSettledAmount <RmngToBeSttldAmt>

Presence: [0..1]

Definition: Amount of money remaining to be settled.

RemainingToBeSettledAmount <RmngToBeSttldAmt> contains the following elements (see [AmountAndDirection52 on page 1450](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1450
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1451

21.4.7.6 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: [Max210Text on page 2319](#)

21.4.7.7 AccountOwner <AcctOwnc>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnc> contains the following elements (see [PartyIdentification144 on page 1771](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

21.4.7.8 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19 on page 1398](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

21.4.7.9 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 <BlckChainAdrOrWlt> contains the following elements (see [BlockChainAddressWallet3 on page 1640](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

21.4.7.10 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see [CashAccountIdentification5Choice on page 1400](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1400
Or}	Proprietary <Prtry>	[1..1]	Text		1401

21.4.7.11 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown63 on page 1829](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1829
	LotQuantity <LotQty>	[0..1]	±	C28	1829
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1830
	LotDateTime <LotDtTm>	[0..1]	±		1830
	LotPrice <LotPric>	[0..1]	±		1831
	TypeOfPrice <TpOfPric>	[0..1]	±		1831

21.4.7.12 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: C50 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

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.

21.4.8 SettlementParameters <SttlmParams>

Presence: [1..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: [C11 CashClearingSystemRule](#), [C56 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails199](#) on page 1943 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prty>	[0..1]	±		1944
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1944
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1944
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1944
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1945
	BlockTrade <BlckTrad>	[0..1]	±		1945
	CCPEligibility <CCPElgbly>	[0..1]	±		1945
	CashClearingSystem <CshClrSys>	[0..1]	±		1946
	ExposureType <XpsrTp>	[0..1]	±		1946
	MarketClientSide <MktClntSd>	[0..1]	±		1946
	NettingEligibility <NetgElgbly>	[0..1]	±		1946
	Registration <Regn>	[0..1]	±		1947
	RepurchaseType <RpTp>	[0..1]	±		1947
	LegalRestrictions <LglRstrctns>	[0..1]	±		1947
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1947
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1948
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1948
	TaxCapacity <TaxCpcty>	[0..1]	±		1948
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1948
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1949
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1949
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1949
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1949
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1950

Constraints

- **CashClearingSystemRule**
(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

21.4.9 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

Presence: [0..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

Impacted by: C60 VendorPresenceRule

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following StandingSettlementInstruction18 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		721
	Counterparty <CtrPty>	[1..1]	±		721
	Vendor <Vndr>	[0..1]	±		721
	OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>	[0..1]	±	C9, C17, C33, C34, C35, C36, C55	721
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C17, C33, C34, C35, C36, C55	724

Constraints

- **VendorPresenceRule**

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True

/Vendor Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

21.4.9.1 SettlementStandingInstructionDatabase <SttImStglInstrDB>

Presence: [1..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

SettlementStandingInstructionDatabase <SttImStglInstrDB> contains one of the following elements (see [SettlementStandingInstructionDatabase4Choice](#) on page 1694 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1694

21.4.9.2 Counterparty <CtrPty>

Presence: [1..1]

Definition: Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

Counterparty <CtrPty> contains one of the following elements (see [Counterparty15Choice](#) on page 1734 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C54, C58	1734
Or}	Buyer <Buyr>	[1..1]	±	C54, C58	1735

21.4.9.3 Vendor <Vndr>

Presence: [0..1]

Definition: Vendor of the settlement standing instruction database that is to be consulted.

Vendor <Vndr> contains the following elements (see [PartyIdentification136](#) on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1779

21.4.9.4 OtherDeliveringSettlementParties <OthrDivrgSttImPties>

Presence: [0..1]

Definition: Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: C9 BookTransferGuideline, C17 DepositoryGuideline, C33 Party2PresenceRule, C34 Party3PresenceRule, C35 Party4PresenceRule, C36 Party5PresenceRule, C55 SettlementChainGuideline

OtherDeliveringSettlementParties <OthrDlvrgSttlmPties> contains the following elements (see SettlementParties100 on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- Error severity: Fatal
- Error Code: X00131
- Error Text: Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

21.4.9.5 OtherReceivingSettlementParties <OthrRcvgSttlmPties>

Presence: [0..1]

Definition: Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: [C9 BookTransferGuideline](#), [C17 DepositoryGuideline](#), [C33 Party2PresenceRule](#), [C34 Party3PresenceRule](#), [C35 Party4PresenceRule](#), [C36 Party5PresenceRule](#), [C55 SettlementChainGuideline](#)

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see [SettlementParties100](#) on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

• **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

21.4.10 DeliveringSettlementParties <DivrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C9 BookTransferGuideline](#), [C17 DepositoryGuideline](#), [C33 Party2PresenceRule](#),
[C34 Party3PresenceRule](#), [C35 Party4PresenceRule](#), [C36 Party5PresenceRule](#),
[C55 SettlementChainGuideline](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties100 on page 1844](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see *SecuritiesTransactionType*), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

21.4.11 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C9 BookTransferGuideline](#), [C17 DepositoryGuideline](#), [C33 Party2PresenceRule](#), [C34 Party3PresenceRule](#), [C35 Party4PresenceRule](#), [C36 Party5PresenceRule](#), [C55 SettlementChainGuideline](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties100](#) on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

21.4.12 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following **CashParties35** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		731
	DebtorAgent <DbtrAgt>	[0..1]	±		732
	Creditor <Cdtr>	[0..1]	±		732
	CreditorAgent <CdtrAgt>	[0..1]	±		733

21.4.12.1 Debtor <Dbtr>

Presence: [0..1]

Definition: Party that owes an amount of money to the (ultimate) creditor.

Debtor <Dbtr> contains the following elements (see [PartyIdentificationAndAccount164](#) on page 1757 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1757
	LEI <LEI>	[0..1]	IdentifierSet		1758
	AlternateIdentification <AltrId>	[0..1]	±		1758
	CashAccount <CshAcct>	[0..1]	±		1758
	ChargesAccount <ChrgsAcct>	[0..1]	±		1758
	CommissionAccount <ComssnAcct>	[0..1]	±		1759
	TaxAccount <TaxAcct>	[0..1]	±		1759
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1759

21.4.12.2 DebtorAgent <DbtrAgt>

Presence: [0..1]

Definition: Financial institution servicing an account for the debtor.

DebtorAgent <DbtrAgt> contains the following elements (see [PartyIdentificationAndAccount171](#) on page 1760 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1760
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1760
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1761
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1761
	LEI <LEI>	[0..1]	IdentifierSet		1761
	AlternateIdentification <AltrId>	[0..1]	±		1762
	CashAccount <CshAcct>	[0..1]	±		1762
	ChargesAccount <ChrgsAcct>	[0..1]	±		1762
	CommissionAccount <ComssnAcct>	[0..1]	±		1762
	TaxAccount <TaxAcct>	[0..1]	±		1763
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1763

21.4.12.3 Creditor <Cdtr>

Presence: [0..1]

Definition: Party to which an amount of money is due.

Creditor <Cdtr> contains the following elements (see [PartyIdentificationAndAccount164](#) on page 1757 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1757
	LEI <LEI>	[0..1]	IdentifierSet		1758
	AlternateIdentification <AltrId>	[0..1]	±		1758
	CashAccount <CshAcct>	[0..1]	±		1758
	ChargesAccount <ChrgsAcct>	[0..1]	±		1758
	CommissionAccount <ComssnAcct>	[0..1]	±		1759
	TaxAccount <TaxAcct>	[0..1]	±		1759
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1759

21.4.12.4 CreditorAgent <CdtrAgt>

Presence: [0..1]

Definition: Financial institution servicing an account for the creditor.

CreditorAgent <CdtrAgt> contains the following elements (see [PartyIdentificationAndAccount171](#) on page 1760 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1760
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1760
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1761
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1761
	LEI <LEI>	[0..1]	IdentifierSet		1761
	AlternateIdentification <AltrId>	[0..1]	±		1762
	CashAccount <CshAcct>	[0..1]	±		1762
	ChargesAccount <ChrgsAcct>	[0..1]	±		1762
	CommissionAccount <ComssnAcct>	[0..1]	±		1762
	TaxAccount <TaxAcct>	[0..1]	±		1763
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1763

21.4.13 SettledAmount <SttldAmt>

Presence: [0..1]

Definition: Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

SettledAmount <SttldAmt> contains the following elements (see [AmountAndDirection94](#) on page 1409 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1410
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1410
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1410
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1410
	Amount <Amt>	[1..1]	Amount	C1, C16	1411
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1411
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1412
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1412
	ValueDate <ValDt>	[0..1]	±		1413

21.4.14 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see [OtherAmounts40](#) on page 1426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1427
	ChargesFees <ChrgsFees>	[0..1]	±		1428
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1428
	TradeAmount <TradAmt>	[0..1]	±		1428
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1429
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1429
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1429
	LocalTax <LclTax>	[0..1]	±		1430
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1430
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1430
	Margin <Mrgn>	[0..1]	±		1431
	Other <Othr>	[0..1]	±		1431
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1431
	ShippingAmount <ShppgAmt>	[0..1]	±		1432
	SpecialConcession <SpclCncssn>	[0..1]	±		1432
	StampDuty <StmpDty>	[0..1]	±		1432
	StockExchangeTax <StockXchgTax>	[0..1]	±		1433
	TransferTax <TrfTax>	[0..1]	±		1433
	TransactionTax <TxTax>	[0..1]	±		1433
	ValueAddedTax <ValAddedTax>	[0..1]	±		1434
	WithholdingTax <WhldgTax>	[0..1]	±		1434
	NetGainLoss <NetGnLoss>	[0..1]	±		1434
	ConsumptionTax <CsmptnTax>	[0..1]	±		1435
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1435
	BookValue <BookVal>	[0..1]	±		1436
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		1436
	ResearchFee <RsrchFee>	[0..1]	±		1436

21.4.15 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C24 InvestorCountryCodeRule, C39 QualifiedForeignIntermediaryRule

OtherBusinessParties <OthrBizPties> contains the following **OtherParties43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C22, C43, C47	736
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C44, C48	738
	StockExchange <StockXchg>	[0..1]	±		739
	TradeRegulator <TradRgltr>	[0..1]	±		739
	TripartyAgent <TrptyAgt>	[0..1]	±	C44, C48	739
	Broker <Brkr>	[0..1]	±	C44, C48	740

Constraints

- **InvestorCountryCodeRule**

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

21.4.15.1 Investor <Invstr>

Presence: [0..*]

Definition: Party, either an individual or organisation, whose assets are being invested.

Impacted by: C22 IdentificationNationalityOfInvestorRule, C43 SafekeepingAccountOrBlockChainAddress1Rule, C47 SafekeepingAccountOrBlockChainAddress2Rule

Investor <Invstr> contains the following elements (see [PartyIdentificationAndAccount197](#) on page 1742 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1743
	LEI <LEI>	[0..1]	IdentifierSet		1743
	AlternateIdentification <AltrnId>	[0..1]	±		1743
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1744
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1744
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1744
	ProcessingIdentification <PrcgId>	[0..1]	Text		1744
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1745

Constraints

- **IdentificationNationalityOfInvestorRule**

(Rule)

Identification and/or Nationality must be present.

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

21.4.15.2 QualifiedForeignIntermediary <QlfdFrngIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

Impacted by: C44 SafekeepingAccountOrBlockChainAddress1Rule, C48 SafekeepingAccountOrBlockChainAddress2Rule

QualifiedForeignIntermediary <QlfdFrngIntrmy> contains the following elements (see PartyIdentificationAndAccount198 on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrnId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1741
	ProcessingIdentification <PrctlId>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

21.4.15.3 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see [PartyIdentificationAndAccount165](#) on page 1756 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1756
	LEI <LEI>	[0..1]	IdentifierSet		1756
	AlternateIdentification <AltrId>	[0..1]	±		1756
	ProcessingIdentification <PrctlId>	[0..1]	Text		1756
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1757

21.4.15.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see [PartyIdentificationAndAccount165](#) on page 1756 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1756
	LEI <LEI>	[0..1]	IdentifierSet		1756
	AlternateIdentification <AltrId>	[0..1]	±		1756
	ProcessingIdentification <PrctlId>	[0..1]	Text		1756
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1757

21.4.15.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

Impacted by: [C44 SafekeepingAccountOrBlockChainAddress1Rule](#), [C48 SafekeepingAccountOrBlockChainAddress2Rule](#)

TripartyAgent <TrptyAgt> contains the following elements (see [PartyIdentificationAndAccount198](#) on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockchainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1741
	ProcessingIdentification <Prccld>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

21.4.15.6 Broker <Brkr>

Presence: [0..1]

Definition: Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

Impacted by: C44 SafekeepingAccountOrBlockChainAddress1Rule , C48 SafekeepingAccountOrBlockChainAddress2Rule

Broker <Brkr> contains the following elements (see PartyIdentificationAndAccount198 on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1741
	ProcessingIdentification <PrctlId>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition
 /SafekeepingAccount is present
 Following Must be True
 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockChainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

21.4.16 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

Presence: [0..1]

Definition: Information for registration or physical settlement.

AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls> contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		742
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		742
	RegistrarAccount <RegarAcct>	[0..1]	Text		742
	CertificateNumber <CertNb>	[0..*]	±	C27	742

21.4.16.1 CertificationIdentification <CertfctnId>

Presence: [0..1]

Definition: Identification assigned to a deposit.

Datatype: [Max35Text](#) on page 2320

21.4.16.2 CertificationDateTime <CertfctnDtTm>

Presence: [0..1]

Definition: Date/time at which the certificates in the deposit were validated by the agent.

CertificationDateTime <CertfctnDtTm> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

21.4.16.3 RegistrarAccount <RegarAcct>

Presence: [0..1]

Definition: Account at the registrar where financial instruments are registered.

Datatype: [Max35Text](#) on page 2320

21.4.16.4 CertificateNumber <CertNb>

Presence: [0..*]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Impacted by: [C27 ISO8532AndIssuerSchemeNameRule](#)

CertificateNumber <CertNb> contains the following elements (see [SecuritiesCertificate4](#) on page 1697 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1697
	Issuer <Issr>	[0..1]	Text		1698
	SchemeName <SchmeNm>	[0..1]	Text		1698

Constraints

- **ISO8532AndIssuerSchemeNameRule**

(Rule)

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

21.4.17 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C57 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

22 **MX sese.027.001.07** **SecuritiesTransactionCancellationRequestStatusAdviceV07**

22.1 **MessageDefinition Functionality**

Scope

An account servicer sends an SecuritiesTransactionCancellationRequestStatusAdvice to an account owner to advise the status of a securities transaction cancellation request previously sent by the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

Outline

The SecuritiesTransactionCancellationRequestStatusAdviceV07 MessageDefinition is composed of 5 MessageBuildingBlocks:

- A. CancellationRequestReference
Reference to the unambiguous identification of the cancellation request as per the account owner.
- B. TransactionIdentification
Unambiguous identification of the transaction as known by the account servicer.
- C. ProcessingStatus
Provides details on the processing status of the request.
- D. TransactionDetails
Identifies the details of the transaction.
- E. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

22.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesTxCxlReqStsAdv>	[1..1]		C24	
	CancellationRequestReference <CxlReqRef>	[1..1]	Text		752
	TransactionIdentification <TxId>	[0..1]	±	C13	752
	ProcessingStatus <PrcgSts>	[1..1]			753
{Or	PendingCancellation <PdgCxl>	[1..1]	±		753
Or	Rejected <Rjctd>	[1..1]	±		753
Or	Repair <Rpr>	[1..1]	±		754
Or	AcknowledgedAccepted <AckdAcptd>	[1..1]	±		754
Or	Proprietary <Prtry>	[1..1]	±		754
Or	Denied <Dnd>	[1..1]	±		755
Or}	Cancelled <Canc>	[1..1]	±		755
	TransactionDetails <TxDtls>	[0..1]		C19, C21, C23	755
	AccountOwner <AcctOwnr>	[0..1]	±		757
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		757
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		758
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C8, C9, C11, C12, C14	758
	SettlementQuantity <SttlmQty>	[1..1]	±		759
	SettlementAmount <SttlmAmt>	[0..1]	±		760
	TradeDate <TradDt>	[0..1]	±		760
	SettlementDate <SttlmDt>	[1..1]	±		760
	DeliveringSettlementParties <DlvrGSttlmPties>	[0..1]	±	C15, C16, C17, C18	761
	ReceivingSettlementParties <RcvGSttlmPties>	[0..1]	±	C15, C16, C17, C18	762
	Investor <Invstr>	[0..1]	±		764
	SupplementaryData <SplmtryData>	[0..*]	±	C26	764

22.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalReasonInformationRule

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C4 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C5 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C6 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C7 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C8 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C9 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C10 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C11 ISINGuideline

(Rule)

When 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 NoAccountOwnerTransactionIdentificationRule

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C14 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C15 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C16 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C17 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C18 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C19 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C20 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C21 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C22 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C23 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C24 SecuritiesMarketPracticeGroupGuideline

(Rule)

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C25 ShortLongNumberRule

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C26 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

22.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

22.4.1 CancellationRequestReference <CxlReqRef>

Presence: [1..1]

Definition: Reference to the unambiguous identification of the cancellation request as per the account owner.

Datatype: [Max35Text](#) on page 2320

22.4.2 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Impacted by: [C13 NoAccountOwnerTransactionIdentificationRule](#)

TransactionIdentification <TxId> contains the following elements (see [TransactionIdentifications48](#) on page 1562 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1562
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1562
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1562
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1562
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	±		1563

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

22.4.3 ProcessingStatus <PrcgSts>

Presence: [1..1]

Definition: Provides details on the processing status of the request.

ProcessingStatus <PrcgSts> contains one of the following **ProcessingStatus84Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		753
Or	Rejected <Rjctd>	[1..1]	±		753
Or	Repair <Rpr>	[1..1]	±		754
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		754
Or	Proprietary <Prtry>	[1..1]	±		754
Or	Denied <Dnd>	[1..1]	±		755
Or}	Cancelled <Canc>	[1..1]	±		755

22.4.3.1 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: Cancellation is pending processing.

PendingCancellation <PdgCxl> contains one of the following elements (see [PendingStatus39Choice](#) on page 2068 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		2068
Or}	Reason <Rsn>	[1..*]			2068
	Code <Cd>	[1..1]	±		2069
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2069

22.4.3.2 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see [RejectionOrRepairStatus43Choice](#) on page 2041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2041
Or}	Reason <Rsn>	[1..*]			2041
	Code <Cd>	[1..1]	±		2042
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2042

22.4.3.3 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/Request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see [RejectionOrRepairStatus42Choice](#) on page 2042 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2042
Or}	Reason <Rsn>	[1..*]			2042
	Code <Cd>	[1..1]	±		2043
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2043

22.4.3.4 AcknowledgedAccepted <AckdAcptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAcptd> contains one of the following elements (see [AcknowledgedAcceptedStatus24Choice](#) on page 2153 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2153
Or}	Reason <Rsn>	[1..*]			2154
	Code <Cd>	[1..1]	±		2154
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2154

22.4.3.5 Proprietary <Prtry>

Presence: [1..1]

Definition: Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason6](#) on page 2150 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2150
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	2150

22.4.3.6 Denied <Dnd>

Presence: [1..1]

Definition: Instruction/Request will not be executed.

Denied <Dnd> contains one of the following elements (see [DeniedStatus15Choice](#) on page 2024 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2024
Or}	Reason <Rsn>	[1..*]			2024
	Code <Cd>	[1..1]	±		2025
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2025

22.4.3.7 Cancelled <Canc>

Presence: [1..1]

Definition: Cancellation requested executed.

Cancelled <Canc> contains one of the following elements (see [CancellationStatus15Choice](#) on page 1969 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1969
Or}	Reason <Rsn>	[1..*]			1969
	Code <Cd>	[1..1]	±		1970
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1970

22.4.4 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

Impacted by: [C19 SafekeepingAccountOrBlockChainAddress1Rule](#), [C21 SafekeepingAccountOrBlockChainAddress2Rule](#), [C23 SafekeepingAccountOrBlockChainAddress3Rule](#)

TransactionDetails <TxDtIs> contains the following **TransactionDetails152** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[0..1]	±		757
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		757
	BlockChainAddressOrWallet <BlckChainAdrOrWlIt>	[0..1]	±		758
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C8, C9, C11, C12, C14	758
	SettlementQuantity <SttlmQty>	[1..1]	±		759
	SettlementAmount <SttlmAmt>	[0..1]	±		760
	TradeDate <TradDt>	[0..1]	±		760
	SettlementDate <SttlmDt>	[1..1]	±		760
	DeliveringSettlementParties <DlvrGSttlmPties>	[0..1]	±	C15, C16, C17, C18	761
	ReceivingSettlementParties <RcvGSttlmPties>	[0..1]	±	C15, C16, C17, C18	762
	Investor <Invstr>	[0..1]	±		764

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True
/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True
/SafekeepingAccount Must be present
Or /BlockChainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

22.4.4.1 AccountOwner <AcctOwnc>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnc> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

22.4.4.2 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

22.4.4.3 BlockChainAddressOrWallet <BlickChainAdrOrWilt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlickChainAdrOrWilt> contains the following elements (see [BlockChainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

22.4.4.4 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C8 DescriptionPresenceRule](#), [C9 DescriptionUsageRule](#), [C11 ISINGuideline](#), [C12 ISINPresenceRule](#), [C14 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

22.4.4.5 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see [Quantity51Choice](#) on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1839
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1840

22.4.4.6 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection51](#) on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1451
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1452
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1452

22.4.4.7 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate8Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

22.4.4.8 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate19Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1490
Or}	DateCode <DtCd>	[1..1]	±		1490

22.4.4.9 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C15 Party2PresenceRule](#), [C16 Party3PresenceRule](#), [C17 Party4PresenceRule](#), [C18 Party5PresenceRule](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties97](#) on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1869
	Party1 <Pty1>	[0..1]	±	C18, C20	1870
	Party2 <Pty2>	[0..1]	±	C18, C20	1871
	Party3 <Pty3>	[0..1]	±	C18, C20	1872
	Party4 <Pty4>	[0..1]	±	C18, C20	1873
	Party5 <Pty5>	[0..1]	±	C18, C20	1874

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

/Party2 is present

Following Must be True

/Party1 Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00128

– *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
 /Party3 is present
Following Must be True
 /Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

22.4.4.10 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C15 Party2PresenceRule, C16 Party3PresenceRule, C17 Party4PresenceRule, C18 Party5PresenceRule

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties97](#) on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1869
	Party1 <Pty1>	[0..1]	±	C18, C20	1870
	Party2 <Pty2>	[0..1]	±	C18, C20	1871
	Party3 <Pty3>	[0..1]	±	C18, C20	1872
	Party4 <Pty4>	[0..1]	±	C18, C20	1873
	Party5 <Pty5>	[0..1]	±	C18, C20	1874

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

 /Party2 is present

Following Must be True

 /Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition

 /Party3 is present

Following Must be True

 /Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

22.4.4.11 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see [PartyIdentification149](#) on [page 1763](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1764
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1765
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1765
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

22.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C26 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

23 MX sese.028.001.10 SecuritiesSettlementTransactionAllegementNotificat ionV10

23.1 MessageDefinition Functionality

Scope

An account servicer sends a SecuritiesSettlementTransactionAllegementNotification to an account owner to advise the account owner that a counterparty has alleged an instruction against the account owner's account at the account servicer and that the account servicer could not find the corresponding instruction of the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementTransactionAllegementNotificationV10 MessageDefinition is composed of 17 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as known by the instructing party.

B. SettlementTypeAndAdditionalParameters

Provides settlement type and identification information.

C. MarketInfrastructureTransactionIdentification

Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

D. CounterpartyMarketInfrastructureTransactionIdentification

Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

E. TradeDetails

Details of the trade.

F. FinancialInstrumentIdentification

Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

G. FinancialInstrumentAttributes

Elements characterising a financial instrument.

H. QuantityAndAccountDetails

Details related to the account and quantity involved in the transaction.

I. SecuritiesFinancingDetails

Details of the closing of the securities financing transaction.

J. SettlementParameters

Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

K. DeliveringSettlementParties

Identifies the chain of delivering settlement parties.

L. ReceivingSettlementParties

Identifies the chain of receiving settlement parties.

M. CashParties

Specifies cash parties in the framework of a corporate action event.

N. SettlementAmount

Total amount of money to be paid or received in exchange for the securities.

O. OtherAmounts

Other amounts than the settlement amount.

P. OtherBusinessParties

Other business parties relevant to the transaction.

Q. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

23.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesStlmTxAllgmtNtfctn>	[1..1]		C13, C33, C41, C42, C48, C49	
	TransactionIdentification <TxId>	[1..1]	Text		782
	SettlementTypeAndAdditionalParameters <StlmTpAndAddtlParams>	[1..1]	±		782
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		782
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		782
	TradeDetails <TradDtls>	[1..1]		C23, C32, C47	782
	TradeIdentification <TradId>	[0..*]	Text		783
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		784
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..*]	Text		784
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		784
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		784
	PlaceOfClearing <PlcOfClr>	[0..1]	±		784
	TradeDate <TradDt>	[0..1]	±		784
	SettlementDate <StlmDt>	[1..1]	±		785
	DealPrice <DealPric>	[0..1]	±		785
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C25	785
	TradeTransactionCondition <TradTxCond>	[0..*]	±		786
	TypeOfPrice <TpOfPric>	[0..1]	±		786
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C16, C17, C21, C22, C26	786
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C31	788
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]	±	C14, C34, C36, C38, C40	790

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingDetails <SctiesFincgDtls>	[0..1]			792
	SecuritiesFinancingTradeldentification <SctiesFincgTradld>	[0..1]	Text		793
	ClosingLegIdentification <ClsgLegld>	[0..1]	Text		793
	TerminationDate <TermntnDt>	[0..1]	±		793
	RateType <RateTp>	[0..1]	±		794
	LegalFramework <LglFrmwk>	[0..1]	±		794
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		794
	InterestPayment <IntrstPmt>	[0..1]	Indicator		794
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		795
	RepurchaseRate <RpRate>	[0..1]	±	C45	795
	TransactionCallDelay <TxCallDely>	[0..1]	Text		795
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		795
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		796
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		796
	SettlementParameters <SttlmParams>	[1..1]	±	C9, C44	796
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C8, C15, C27, C28, C29, C30, C43	797
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C8, C15, C27, C28, C29, C30, C43	800
	CashParties <CshPties>	[0..1]			802
	Debtor <Dbtr>	[0..1]	±		802
	DebtorAgent <DbtrAgt>	[0..1]	±		803
	Creditor <Cdtr>	[0..1]	±		803
	CreditorAgent <CdtrAgt>	[0..1]	±		804
	SettlementAmount <SttlmAmt>	[0..1]	±		804
	OtherAmounts <OthrAmts>	[0..1]	±		805
	OtherBusinessParties <OthrBizPties>	[0..1]		C20	805
	Investor <Invstr>	[0..1]	±		806
	QualifiedForeignIntermediary <QlfdFrnglIntrmy>	[0..1]	±		806

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	StockExchange <StockXchg>	[0..1]	±		807
	TradeRegulator <TradRgltr>	[0..1]	±		807
	TripartyAgent <TrptyAgt>	[0..1]	±		807
	SupplementaryData <SplmtryData>	[0..*]	±	C46	807

23.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C4 AdditionalDetailsRule

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

C5 AdditionalDetailsGuideline

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C6 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C7 BICFI

(Rule)

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00001
- *Error Text:* Invalid FI BIC.

C8 BookTransferGuideline

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C9 CashClearingSystemRule

(Rule)

The CashClearingSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

C10 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C11 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C12 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C13 DeliveringParty1Rule

(Rule)

If the instruction is a receive, then DeliveringParty1 must be present. (CrossElementComplexRule)

On Condition

 /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Receive'

Following Must be True

 /DeliveringSettlementParties Must be present

 And /DeliveringSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00122
- *Error Text:* DeliveringParty1 must be present.

This constraint is defined at the MessageDefinition level.

C14 DenominationRule

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C15 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C16 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C17 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C18 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C19 IBAN

(Rule)

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00003
- *Error Text:* Invalid IBAN format or invalid check digits.

C20 InvestorCountryCodeRule

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C21 ISINGuideline

(Rule)

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C22 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C23 LateDeliveryDateRule

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

C24 MarketTypeAndIdentificationRule

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C25 NumberRule

(Rule)

If Number is negative, then Sign must be present.

C26 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C27 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C28 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C29 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C30 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C31 PlaceOfListingRule

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C32 PlaceOfTradeRule

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C33 ReceivingParty1Rule

(Rule)

If the instruction is a delivery, then ReceivingParty 1 must be present. (CrossElementComplexRule)

On Condition

 /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

 /ReceivingSettlementParties Must be present

 And /ReceivingSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00141
- *Error Text:* ReceivingParty 1 must be present.

This constraint is defined at the MessageDefinition level.

C34 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C35 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C36 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C37 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C38 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C39 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C40 SafekeepingPlaceRule

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

C41 SecuritiesMarketPracticeGroupGuideline

(Rule)

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C42 SettlementAmountRule

(Rule)

If the instruction is against payment, then SettlementAmount must be present. (CrossElementComplexRule)

On Condition

```
    /SettlementTypeAndAdditionalParameters/Payment is equal to value  
'AgainstPaymentSettlement'
```

Following Must be True

```
    /SettlementAmount Must be present
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00145

– *Error Text:* SettlementAmount must be present.

This constraint is defined at the MessageDefinition level.

C43 SettlementChainGuideline

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C44 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C45 SignRule

(Guideline)

When Sign is present, rate must not be zero.

C46 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

C47 TradeDateTimeUTCRule

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C48 TwoLegTransactionOpeningClosing1Rule

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

This constraint is defined at the MessageDefinition level.

C49 TwoLegTransactionOpeningClosing2Rule

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is alleged by sending the following combination of SettlementTypeAndAdditionalParameters/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

This constraint is defined at the MessageDefinition level.

23.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

23.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the instructing party.

Datatype: [Max35Text on page 2320](#)

23.4.2 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

Presence: [1..1]

Definition: Provides settlement type and identification information.

SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams> contains the following elements (see [SettlementTypeAndAdditionalParameters12 on page 1602](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <ScetiesMvmntTp>	[1..1]	CodeSet		1603
	Payment <Pmt>	[1..1]	CodeSet		1603
	CommonIdentification <CmonId>	[0..1]	Text		1603

23.4.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [Max35Text on page 2320](#)

23.4.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [Max35Text on page 2320](#)

23.4.5 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the trade.

Impacted by: [C23 LateDeliveryDateRule](#), [C32 PlaceOfTradeRule](#), [C47 TradeDateTimeUTCRule](#)

TradeDetails <TradDtIs> contains the following **SecuritiesTradeDetails123** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		783
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		784
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..*]	Text		784
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		784
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		784
	PlaceOfClearing <PlcOfClr>	[0..1]	±		784
	TradeDate <TradDt>	[0..1]	±		784
	SettlementDate <SttlmDt>	[1..1]	±		785
	DealPrice <DealPric>	[0..1]	±		785
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C25	785
	TradeTransactionCondition <TradTxCond>	[0..*]	±		786
	TypeOfPrice <TpOfPric>	[0..1]	±		786

Constraints

- **LateDeliveryDateRule**

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateTimeUTCRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

23.4.5.1 TradeIdentification <TradId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [Max52Text on page 2320](#)

23.4.5.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: [Max35Text on page 2320](#)

23.4.5.3 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [0..*]

Definition: Identification of an account owner transaction that could potentially match with the allegement notified.

Datatype: [Max35Text on page 2320](#)

23.4.5.4 ProcessorTransactionIdentification <PcrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: [Max35Text on page 2320](#)

23.4.5.5 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification1 on page 1590](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1590
	LEI <LEI>	[0..1]	IdentifierSet		1590

23.4.5.6 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2 on page 1488](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1488
	LEI <LEI>	[0..1]	IdentifierSet		1488

23.4.5.7 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate8Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

23.4.5.8 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate17Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1493
Or}	DateCode <DtCd>	[1..1]	±		1493

23.4.5.9 DealPrice <DealPric>

Presence: [0..1]

Definition: Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

DealPrice <DealPric> contains the following elements (see [Price10](#) on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1797
{Or	Yielded <Yldd>	[1..1]	Indicator		1798
Or}	ValueType <ValTp>	[1..1]	CodeSet		1798
	Value <Val>	[1..1]	±		1798

23.4.5.10 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C25 NumberRule](#)

Datatype: [Max3Number](#) on page 2316

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

23.4.5.11 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see [TradeTransactionCondition5Choice](#) on page 2164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2164
Or}	Proprietary <Prtry>	[1..1]	±		2165

23.4.5.12 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice29Choice](#) on page 1796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

23.4.6 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C16 DescriptionPresenceRule](#), [C17 DescriptionUsageRule](#), [C21 ISINGuideline](#), [C22 ISINPresenceRule](#), [C26 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

23.4.7 **FinancialInstrumentAttributes <FinInstrmAttrbts>**

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C3 AdditionalDetailsRule, C31 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes111](#) on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1521
	DayCountBasis <DayCntBsis>	[0..1]	±		1521
	RegistrationForm <RegnForm>	[0..1]	±		1522
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1522
	PaymentStatus <PmtSts>	[0..1]	±		1522
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1522
	ClassificationType <ClssfctnTp>	[0..1]	±		1523
	OptionStyle <OptnStyle>	[0..1]	±		1523
	OptionType <OptnTp>	[0..1]	±		1523
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1523
	CouponDate <CpnDt>	[0..1]	Date		1524
	ExpiryDate <XpryDt>	[0..1]	Date		1524
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1524
	MaturityDate <MtrtyDt>	[0..1]	Date		1524
	IssueDate <IssDt>	[0..1]	Date		1524
	NextCallableDate <NxtClblDt>	[0..1]	Date		1525
	PutableDate <PutblDt>	[0..1]	Date		1525
	DatedDate <DtdDt>	[0..1]	Date		1525
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1525
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1525
	CurrentFactor <CurFctr>	[0..1]	Rate		1525
	NextFactor <NxtFctr>	[0..1]	Rate		1525
	InterestRate <IntrstRate>	[0..1]	Rate		1525
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1526
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1526
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1526
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1526
	PoolNumber <PoolNb>	[0..1]	±		1526
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1527
	CallableIndicator <ClblInd>	[0..1]	Indicator		1527

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1527
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1527
	ExercisePrice <ExrcPric>	[0..1]	±		1527
	SubscriptionPrice <SbcptPric>	[0..1]	±		1528
	ConversionPrice <ConvsPric>	[0..1]	±		1528
	StrikePrice <StrkPric>	[0..1]	±		1528
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1528
	ContractSize <CtrctSz>	[0..1]	±	C28	1529
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1529
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1531

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

23.4.8 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C14 DenominationRule, C34 SafekeepingAccountOrBlockChainAddress1Rule, C36 SafekeepingAccountOrBlockChainAddress2Rule, C38 SafekeepingAccountOrBlockChainAddress3Rule, C40 SafekeepingPlaceRule

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see [QuantityAndAccount101](#) on page 1814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C28	1816
	DenominationChoice <DnmtnChc>	[0..1]	Text		1816
	AccountOwner <AcctOwnr>	[0..1]	±		1817
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1817
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	±		1817
	CashAccount <CshAcct>	[0..1]	±		1817
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1818
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C62	1818

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

 /SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

- **SafekeepingPlaceRule**

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

23.4.9 **SecuritiesFinancingDetails <SctiesFincgDtls>**

Presence: [0..1]

Definition: Details of the closing of the securities financing transaction.

SecuritiesFinancingDetails <SctiesFincgDtls> contains the following
SecuritiesFinancingTransactionDetails45 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeldentification <SctiesFincgTradld>	[0..1]	Text		793
	ClosingLegldentification <ClsgLegld>	[0..1]	Text		793
	TerminationDate <TermntnDt>	[0..1]	±		793
	RateType <RateTp>	[0..1]	±		794
	LegalFramework <LglFrmwk>	[0..1]	±		794
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		794
	InterestPayment <IntrstPmt>	[0..1]	Indicator		794
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		795
	RepurchaseRate <RpRate>	[0..1]	±	C45	795
	TransactionCallDelay <TxCallDely>	[0..1]	Text		795
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		795
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		796
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		796

23.4.9.1 SecuritiesFinancingTradeldentification <SctiesFincgTradld>

Presence: [0..1]

Definition: Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).

Datatype: Max52Text on page 2320

23.4.9.2 ClosingLegldentification <ClsgLegld>

Presence: [0..1]

Definition: Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).

Datatype: Max35Text on page 2320

23.4.9.3 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Closing date/time or maturity date/time of the transaction.

TerminationDate <TermntnDt> contains one of the following elements (see [TerminationDate6Choice](#) on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1491
Or}	Code <Cd>	[1..1]			1491
{Or	Code <Cd>	[1..1]	CodeSet		1491
Or}	Proprietary <Prtry>	[1..1]	±		1492

23.4.9.4 RateType <RateTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed or variable.

RateType <RateTp> contains one of the following elements (see [RateType35Choice](#) on page 1841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1841
Or}	Proprietary <Prtry>	[1..1]	±		1841

23.4.9.5 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

LegalFramework <LglFrmwk> contains one of the following elements (see [LegalFramework3Choice](#) on page 1717 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1717
Or}	Proprietary <Prtry>	[1..1]	±		1717

23.4.9.6 MaturityDateModification <MtrtyDtMod>

Presence: [0..1]

Definition: Indicates whether the maturity date of the securities financing transaction may be modified.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

23.4.9.7 InterestPayment <IntrstPmt>

Presence: [0..1]

Definition: Indicates whether the interest is to be paid to the collateral taker. If set to no, the interest is paid to the collateral giver.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

23.4.9.8 VariableRateSupport <VarbIRateSpprt>

Presence: [0..1]

Definition: Index or support rate used together with the spread to calculate the repurchase rate.

VariableRateSupport <VarbIRateSpprt> contains the following elements (see [RateName1](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1842
	RateName <RateNm>	[1..1]	Text		1842

23.4.9.9 RepurchaseRate <RpRate>

Presence: [0..1]

Definition: Rate to be used to recalculate the repurchase amount.

Impacted by: [C45 SignRule](#)

RepurchaseRate <RpRate> contains the following elements (see [Rate2](#) on page 1840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1841
	Rate <Rate>	[1..1]	Rate		1841

Constraints

- **SignRule**
(Guideline)
When Sign is present, rate must not be zero.

23.4.9.10 TransactionCallDelay <TxCallDely>

Presence: [0..1]

Definition: Minimum number of days' notice a counterparty needs for terminating the transaction.

Datatype: [Exact3NumericText](#) on page 2317

23.4.9.11 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection21](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

23.4.9.12 TerminationTransactionAmount <TermntnTxAmt>

Presence: [0..1]

Definition: Total amount of money to be settled to terminate the transaction.

TerminationTransactionAmount <TermntnTxAmt> contains the following elements (see [AmountAndDirection21](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

23.4.9.13 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

Definition: Provides additional information about the second leg in narrative form.

Datatype: [Max140Text](#) on page 2318

23.4.10 SettlementParameters <SttlmParams>

Presence: [1..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: [C9 CashClearingSystemRule](#), [C44 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails187](#) on page 1886 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1887
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1887
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1888
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1888
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1888
	CashClearingSystem <CshClrSys>	[0..1]	±		1889
	MarketClientSide <MktClntSd>	[0..1]	±		1889
	Registration <Regn>	[0..1]	±		1889
	RepurchaseType <RpTp>	[0..1]	±		1889
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1890
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1890

Constraints

- **CashClearingSystemRule**

(Rule)

The CashClearingSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

23.4.11 DeliveringSettlementParties <DivrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C8 BookTransferGuideline](#), [C15 DepositoryGuideline](#), [C27 Party2PresenceRule](#), [C28 Party3PresenceRule](#), [C29 Party4PresenceRule](#), [C30 Party5PresenceRule](#), [C43 SettlementChainGuideline](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties100 on page 1844](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see *SecuritiesTransactionType*), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
/Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

23.4.12 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C8 BookTransferGuideline](#), [C15 DepositoryGuideline](#), [C27 Party2PresenceRule](#), [C28 Party3PresenceRule](#), [C29 Party4PresenceRule](#), [C30 Party5PresenceRule](#), [C43 SettlementChainGuideline](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties100](#) on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

23.4.13 CashParties <CshPties>

Presence: [0..1]

Definition: Specifies cash parties in the framework of a corporate action event.

CashParties <CshPties> contains the following **CashParties35** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		802
	DebtorAgent <DbtrAgt>	[0..1]	±		803
	Creditor <Cdtr>	[0..1]	±		803
	CreditorAgent <CdtrAgt>	[0..1]	±		804

23.4.13.1 Debtor <Dbtr>

Presence: [0..1]

Definition: Party that owes an amount of money to the (ultimate) creditor.

Debtor <Dbtr> contains the following elements (see [PartyIdentificationAndAccount164](#) on page 1757 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1757
	LEI <LEI>	[0..1]	IdentifierSet		1758
	AlternateIdentification <AltrId>	[0..1]	±		1758
	CashAccount <CshAcct>	[0..1]	±		1758
	ChargesAccount <ChrgsAcct>	[0..1]	±		1758
	CommissionAccount <ComssnAcct>	[0..1]	±		1759
	TaxAccount <TaxAcct>	[0..1]	±		1759
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1759

23.4.13.2 DebtorAgent <DbtrAgt>

Presence: [0..1]

Definition: Financial institution servicing an account for the debtor.

DebtorAgent <DbtrAgt> contains the following elements (see [PartyIdentificationAndAccount171](#) on page 1760 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1760
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1760
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1761
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1761
	LEI <LEI>	[0..1]	IdentifierSet		1761
	AlternateIdentification <AltrId>	[0..1]	±		1762
	CashAccount <CshAcct>	[0..1]	±		1762
	ChargesAccount <ChrgsAcct>	[0..1]	±		1762
	CommissionAccount <ComssnAcct>	[0..1]	±		1762
	TaxAccount <TaxAcct>	[0..1]	±		1763
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1763

23.4.13.3 Creditor <Cdtr>

Presence: [0..1]

Definition: Party to which an amount of money is due.

Creditor <Cdtr> contains the following elements (see [PartyIdentificationAndAccount164](#) on page 1757 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1757
	LEI <LEI>	[0..1]	IdentifierSet		1758
	AlternateIdentification <AltrId>	[0..1]	±		1758
	CashAccount <CshAcct>	[0..1]	±		1758
	ChargesAccount <ChrgsAcct>	[0..1]	±		1758
	CommissionAccount <ComssnAcct>	[0..1]	±		1759
	TaxAccount <TaxAcct>	[0..1]	±		1759
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1759

23.4.13.4 CreditorAgent <CdtrAgt>

Presence: [0..1]

Definition: Financial institution servicing an account for the creditor.

CreditorAgent <CdtrAgt> contains the following elements (see [PartyIdentificationAndAccount171](#) on page 1760 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1760
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1760
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1761
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1761
	LEI <LEI>	[0..1]	IdentifierSet		1761
	AlternateIdentification <AltrId>	[0..1]	±		1762
	CashAccount <CshAcct>	[0..1]	±		1762
	ChargesAccount <ChrgsAcct>	[0..1]	±		1762
	CommissionAccount <ComssnAcct>	[0..1]	±		1762
	TaxAccount <TaxAcct>	[0..1]	±		1763
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1763

23.4.14 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection88](#) on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1446
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1447
	OriginalCurrencyAndOrderedAmount <Orgn/CcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1447
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1448
	ValueDate <ValDt>	[0..1]	±		1448

23.4.15 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see [OtherAmounts32](#) on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1406
	ChargesFees <ChrgsFees>	[0..1]	±		1406
	TradeAmount <TradAmt>	[0..1]	±		1407
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1407
	LocalTax <LclTax>	[0..1]	±		1407
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1407
	Other <Othr>	[0..1]	±		1408
	StampDuty <StmpDty>	[0..1]	±		1408
	TransactionTax <TxTax>	[0..1]	±		1408
	WithholdingTax <WhldgTax>	[0..1]	±		1409
	ConsumptionTax <CsmptnTax>	[0..1]	±		1409

23.4.16 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: [C20 InvestorCountryCodeRule](#)

OtherBusinessParties <OthrBizPties> contains the following **OtherParties34** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		806
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		806
	StockExchange <StockXchg>	[0..1]	±		807
	TradeRegulator <TradRgltr>	[0..1]	±		807
	TripartyAgent <TrptyAgt>	[0..1]	±		807

Constraints

- **InvestorCountryCodeRule**

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

23.4.16.1 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see [PartyIdentification149](#) on page 1763 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1764
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1765
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1765
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

23.4.16.2 QualifiedForeignIntermediary <QlfdFrgnIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

QualifiedForeignIntermediary <QlfdFrgnIntrmy> contains the following elements (see [PartyIdentification136](#) on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1779

23.4.16.3 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see [PartyIdentification136](#) on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1779

23.4.16.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see [PartyIdentification136](#) on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1779

23.4.16.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

TripartyAgent <TrptyAgt> contains the following elements (see [PartyIdentification136](#) on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1779

23.4.17 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C46 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

24 **MX sese.029.001.06** **SecuritiesSettlementAllegementRemovalAdviceV06**

24.1 **MessageDefinition Functionality**

Scope

An account servicer sends a SecuritiesSettlementAllegementRemovalAdvice to an account owner to acknowledge that a previously sent allegation is no longer outstanding, because the alleged party sent its instruction.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementAllegementRemovalAdviceV06 MessageDefinition is composed of 8 MessageBuildingBlocks:

- A. AccountServicerTransactionIdentification
Provides transaction type and identification information.
- B. MarketInfrastructureTransactionIdentification
Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.
- C. CounterpartyMarketInfrastructureTransactionIdentification
Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.
- D. AccountOwner
Party that legally owns the account.

E. SafekeepingAccount

Account to or from which a securities entry is made.

F. BlockChainAddressOrWallet

Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

G. TransactionDetails

Identifies the details of the transaction.

H. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

24.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesStlmAllgmtRmvlAdv>	[1..1]		C17, C19, C21	
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	±		817
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		817
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		817
	AccountOwner <AcctOwnr>	[0..1]	±		817
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		817
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		818
	TransactionDetails <TxDtls>	[0..1]			818
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C10, C11, C12	819
	TradeDate <TradDt>	[0..1]	±		821
	SettlementDate <StlmDt>	[1..1]	±		821
	SettlementQuantity <StlmQty>	[1..1]	±		821
	SettlementAmount <StlmAmt>	[0..1]	±		821
	DeliveringSettlementParties <DlvrStlmPties>	[0..1]	±	C13, C14, C15, C16	822
	ReceivingSettlementParties <RcvgStlmPties>	[0..1]	±	C13, C14, C15, C16	823
	Investor <Invstr>	[0..1]	±		825
	SupplementaryData <SplmtryData>	[0..*]	±	C22	825

24.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with

the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C4 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C5 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C6 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C7 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C8 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C9 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C10 ISINGuideline

(Rule)

When 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 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C13 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C14 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C15 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C16 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C17 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C18 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C19 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C20 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C21 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

```
Following Must be True
  /SafekeepingAccount Must be present
Or   /BlockchainAddressOrWallet Must be present
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C22 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

24.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

24.4.1 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [1..1]

Definition: Provides transaction type and identification information.

AccountServicerTransactionIdentification <AcctSvcrTxld> contains the following elements (see [SettlementTypeAndIdentification18](#) on page 1568 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <Txld>	[1..1]	Text		1568
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1569
	Payment <Pmt>	[1..1]	CodeSet		1569

24.4.2 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [Max35Text](#) on page 2320

24.4.3 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [Max35Text](#) on page 2320

24.4.4 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

24.4.5 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

24.4.6 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

24.4.7 TransactionDetails <TxDtIs>

Presence: [0..1]

Definition: Identifies the details of the transaction.

TransactionDetails <TxDtIs> contains the following **TransactionDetails153** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C10, C11, C12	819
	TradeDate <TradDt>	[0..1]	±		821
	SettlementDate <SttlmDt>	[1..1]	±		821
	SettlementQuantity <SttlmQty>	[1..1]	±		821
	SettlementAmount <SttlmAmt>	[0..1]	±		821
	DeliveringSettlementParties <DlvrGSttlmPties>	[0..1]	±	C13, C14, C15, C16	822
	ReceivingSettlementParties <RcvGSttlmPties>	[0..1]	±	C13, C14, C15, C16	823
	Investor <Invstr>	[0..1]	±		825

24.4.7.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C7 DescriptionPresenceRule, C8 DescriptionUsageRule, C10 ISINGuideline,
C11 ISINPresenceRule, C12 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

24.4.7.2 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate8Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

24.4.7.3 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate17Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1493
Or}	DateCode <DtCd>	[1..1]	±		1493

24.4.7.4 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see [Quantity51Choice](#) on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1839
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1840

24.4.7.5 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection51](#) on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1451
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1452
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1452

24.4.7.6 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C13 Party2PresenceRule](#), [C14 Party3PresenceRule](#), [C15 Party4PresenceRule](#), [C16 Party5PresenceRule](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties97](#) on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1869
	Party1 <Pty1>	[0..1]	±	C18, C20	1870
	Party2 <Pty2>	[0..1]	±	C18, C20	1871
	Party3 <Pty3>	[0..1]	±	C18, C20	1872
	Party4 <Pty4>	[0..1]	±	C18, C20	1873
	Party5 <Pty5>	[0..1]	±	C18, C20	1874

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

/Party2 is present

Following Must be True

/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

24.4.7.7 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C13 Party2PresenceRule, C14 Party3PresenceRule, C15 Party4PresenceRule, C16 Party5PresenceRule

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties97](#) on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1869
	Party1 <Pty1>	[0..1]	±	C18, C20	1870
	Party2 <Pty2>	[0..1]	±	C18, C20	1871
	Party3 <Pty3>	[0..1]	±	C18, C20	1872
	Party4 <Pty4>	[0..1]	±	C18, C20	1873
	Party5 <Pty5>	[0..1]	±	C18, C20	1874

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

 /Party2 is present

Following Must be True

 /Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition

 /Party3 is present

Following Must be True

 /Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

24.4.7.8 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see [PartyIdentification149](#) on [page 1763](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1764
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1765
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1765
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

24.4.8 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C22 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

25 **MX sese.030.001.09** **SecuritiesSettlementConditionsModificationRequestV09**

25.1 **MessageDefinition Functionality**

Scope

An account owner sends a SecuritiesSettlementConditionsModificationRequest to an account servicer to request the modification of a processing indicator or another non-matching information.

The account owner/servicer relationship may be:

- a central securities depository participant which has an account with a central securities depository.

It could also be, if agreed in a service level agreement:

- a global custodian which has an account with its local agent (sub-custodian), or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

In markets where this applies (for example, securities market infrastructures with no pre-settlement matching process), it is used by a party to approve, cancel or reject a transaction instructed by the counterparty.

This message cannot be used to request the modification of trade or event details.

The use of AdditionalInformation and its fields must be pre-agreed between account servicer and account owner. The fields in that sequence cannot be used to amend a trade or event detail unless authorised by country market practice.

Outline

The SecuritiesSettlementConditionsModificationRequestV09 MessageDefinition is composed of 6 MessageBuildingBlocks:

- A. AccountOwner
Party that legally owns the account.
- B. SafekeepingAccount
Account to or from which a securities entry is made.
- C. BlockChainAddressOrWallet
Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.
- D. RequestDetails
Details of the request.
- E. AdditionalInformation
Additional information that cannot be captured in the structured elements and/or any other specific block.
- F. SupplementaryData
Additional information that cannot be captured in the structured elements and/or any other specific block.

25.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmCondsModReq>	[1..1]		C14, C17, C20, C21	
	AccountOwner <AcctOwnr>	[0..1]	±		835
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		835
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		835
	RequestDetails <ReqDtls>	[1..*]		C8, C10, C22	836
	Reference <Ref>	[1..1]	±	C13	837
	RestrictionReference <RstrctnRef>	[0..*]	±		838
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		838
	RetainIndicator <RtnInd>	[0..1]	Indicator		838
	Linkage <Lkg>	[0..1]	±		838
	Priority <Prty>	[0..1]	±		839
	OtherProcessing <OthrPrcg>	[0..*]	±		839
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		839
	SecuritiesRTGS <SciesRTGS>	[0..1]	±		839
	HoldIndicator <HldInd>	[0..1]	±		840
	MatchingDenial <MtchgDnl>	[0..1]	±		840
	UnilateralSplit <UnltrlSpl>	[0..1]	±		840
	Linkages <Lnkgs>	[0..*]	±		840
	AdditionalInformation <AddtlInf>	[0..*]		C11, C12, C15, C18	841
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[0..1]	Text		842
	ClassificationType <ClssfctnTp>	[0..1]	±		843
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		843
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		843
	FinancialInstrumentIdentification <FinInstrmld>	[0..1]	±	C3, C4, C6, C7, C9	843
	Quantity <Qty>	[0..1]	±	C5	845

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	EffectiveDate <FctvDt>	[0..1]	±		845
	ExpiryDate <XpryDt>	[0..1]	±		846
	CutOffDate <CutOffDt>	[0..1]	±		846
	Investor <Invstr>	[0..1]	±		846
	DeliveringParty1 <DlvrGpty1>	[0..1]	±	C16, C19	846
	ReceivingParty1 <RcvgPty1>	[0..1]	±	C16, C19	847
	TransactionSubjectToBuyIn <TxSbjtToBuyIn>	[0..1]	Indicator		848
	SupplementaryData <SplmtryData>	[0..*]	±	C24	849

25.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C2 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.

C3 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C4 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C5 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C6 ISINGuideline

(Rule)

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C7 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C8 ModificationRequestPresenceRule

(Rule)

At least one securities settlement conditions modification request type must be present.

C9 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C10 OtherProcessingRule

(Rule)

If OtherProcessing is used, then its usage must be pre-agreed between the sender and receiver.

C11 PartyRule

(Rule)

Investor, DeliveringParty1 and ReceivingParty1 cannot be requested to be modified using the SecuritiesSettlementConditionModificationRequest. These fields are made available in the SecuritiesSettlementConditionModificationRequest to enable the processing of the request vis-a-vis the transaction requested to be modified.

C12 QuantityRule

(Rule)

If pre-agreed between account servicer and account owner, then Quantity will be used to instruct the quantity of securities that should be partially processed, for example, partially authorised.

C13 ReferencePresenceRule

(Rule)

At least one reference must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00325
- *Error Text:* At least one reference must be present.

C14 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

```
On Condition
  /SafekeepingAccount is present
Following Must be True
  /BlockChainAddressOrWallet Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C15 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C16 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.

C17 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C18 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C19 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 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Following Must be True
 /SafekeepingAccount Must be present
Or /BlockChainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C21 SecuritiesMarketPracticeGroupGuideline

(Guideline)

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C22 SettlementConditionModificationApplicabilityRule

(Rule)

All settlement condition modification request types do not apply to all account servicers.

C23 ShortLongNumberRule

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C24 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

C25 WithLinkageRule

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

25.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

25.4.1 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

25.4.2 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

25.4.3 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWlt> contains the following elements (see [BlockChainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

25.4.4 RequestDetails <ReqDtls>

Presence: [1..*]

Definition: Details of the request.

Impacted by: [C8 ModificationRequestPresenceRule](#), [C10 OtherProcessingRule](#), [C22 SettlementConditionModificationApplicabilityRule](#)

RequestDetails <ReqDtls> contains the following **RequestDetails27** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	±	C13	837
	RestrictionReference <RstrctnRef>	[0..*]	±		838
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		838
	RetainIndicator <RtnInd>	[0..1]	Indicator		838
	Linkage <Lkg>	[0..1]	±		838
	Priority <Prty>	[0..1]	±		839
	OtherProcessing <OthrPrcg>	[0..*]	±		839
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		839
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		839
	HoldIndicator <HldInd>	[0..1]	±		840
	MatchingDenial <MtchgDnl>	[0..1]	±		840
	UnilateralSplit <UnltrlSpl>	[0..1]	±		840
	Linkages <Lnkgs>	[0..*]	±		840

Constraints

- **ModificationRequestPresenceRule**

(Rule)

At least one securities settlement conditions modification request type must be present.

- **OtherProcessingRule**

(Rule)

If OtherProcessing is used, then its usage must be pre-agreed between the sender and receiver.

- **SettlementConditionModificationApplicabilityRule**

(Rule)

All settlement condition modification request types do not apply to all account servicers.

25.4.4.1 Reference <Ref>

Presence: [1..1]

Definition: References of the transaction for which the securities settlement condition modification is requested.

Impacted by: C13 ReferencePresenceRule

Reference <Ref> contains the following elements (see [References27 on page 1551](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		1552
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1552
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1553
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1553
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1553
	PoolIdentification <PoolId>	[0..1]	Text		1553
	CommonIdentification <CmonId>	[0..1]	Text		1553
	TradeIdentification <TradId>	[0..1]	Text		1553

Constraints

- **ReferencePresenceRule**

(Rule)

At least one reference must be present.

On Condition

```

/AccountOwnerTransactionIdentification is absent
And /AccountServicerTransactionIdentification is absent
And /MarketInfrastructureTransactionIdentification is absent
And /ProcessorTransactionIdentification is absent
And /PoolIdentification is absent

```

Following Must be True

```

/CommonIdentification Must be present
Or /TradeIdentification Must be present

```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00325

– *Error Text:* At least one reference must be present.

25.4.4.2 RestrictionReference <RstrctnRef>

Presence: [0..*]

Definition: Restriction references applied on the transaction for which the securities settlement condition modification is requested.

RestrictionReference <RstrctnRef> contains the following elements (see [RestrictionIdentification1](#) on page 1661 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		1662
	Identification <Id>	[1..1]	Text		1662

25.4.4.3 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see [AutomaticBorrowing7Choice](#) on page 1699 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1699
Or}	Proprietary <Prtry>	[1..1]	±		1700

25.4.4.4 RetainIndicator <RtnInd>

Presence: [0..1]

Definition: Indicates whether the instruction due to expire is confirmed for settlement.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

25.4.4.5 Linkage <Lkg>

Presence: [0..1]

Definition: Specifies the type of linkage requested.

Linkage <Lkg> contains one of the following elements (see [LinkageType3Choice](#) on page 1692 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1692
Or}	Proprietary <Prtry>	[1..1]	±		1693

25.4.4.6 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction is to be executed with a high priority.

Priority <Prty> contains one of the following elements (see [PriorityNumeric4Choice](#) on page 1708 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1709
Or}	Proprietary <Prtry>	[1..1]	±		1709

25.4.4.7 OtherProcessing <OthrPrcg>

Presence: [0..*]

Definition: Specifies another type of processing change request.

OtherProcessing <OthrPrcg> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

25.4.4.8 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: [SettlementTransactionCondition5Code](#) on page 2295

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

25.4.4.9 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS4Choice](#) on page 1714 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1714
Or}	Proprietary <Prtry>	[1..1]	±		1714

25.4.4.10 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HldInd> contains the following elements (see [HoldIndicator6](#) on page 1709 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1709
	Reason <Rsn>	[0..*]	±		1709

25.4.4.11 MatchingDenial <MtchgDnl>

Presence: [0..1]

Definition: Specifies the matching processing change requested.

MatchingDenial <MtchgDnl> contains one of the following elements (see [MatchingDenied3Choice](#) on page 2119 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2119
Or}	Proprietary <Prtry>	[1..1]	±		2119

25.4.4.12 UnilateralSplit <UnltrSpl>

Presence: [0..1]

Definition: Specifies that the transaction is requested to be unilaterally split.

UnilateralSplit <UnltrSpl> contains one of the following elements (see [UnilateralSplit3Choice](#) on page 1691 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1692
Or}	Proprietary <Prtry>	[1..1]	±		1692

25.4.4.13 Linkages <Lnkgs>

Presence: [0..*]

Definition: Information regarding the linkage requested.

Linkages <Lnkgs> contains the following elements (see [Linkages62](#) on page 1631 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C11	1632
	MessageNumber <MsgNb>	[0..1]	±	C72	1632
	Reference <Ref>	[1..1]	±		1633
	ReferenceOwner <RefOwnr>	[0..1]	±		1633

25.4.5 AdditionalInformation <AddtlInf>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C11 PartyRule](#), [C12 QuantityRule](#), [C15 SafekeepingAccountOrBlockChainAddress1Rule](#), [C18 SafekeepingAccountOrBlockChainAddress2Rule](#)

AdditionalInformation <AddtlInf> contains the following **AdditionalInformation26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		842
	ClassificationType <ClssfctnTp>	[0..1]	±		843
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		843
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		843
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C3, C4, C6, C7, C9	843
	Quantity <Qty>	[0..1]	±	C5	845
	EffectiveDate <FctvDt>	[0..1]	±		845
	ExpiryDate <XpryDt>	[0..1]	±		846
	CutOffDate <CutOffDt>	[0..1]	±		846
	Investor <Invstr>	[0..1]	±		846
	DeliveringParty1 <DlvrGpty1>	[0..1]	±	C16, C19	846
	ReceivingParty1 <RcvgPty1>	[0..1]	±	C16, C19	847
	TransactionSubjectToBuyIn <TxSbjtToBuyIn>	[0..1]	Indicator		848

Constraints

- **PartyRule**

(Rule)

Investor, DeliveringParty1 and ReceivingParty1 cannot be requested to be modified using the SecuritiesSettlementConditionModificationRequest. These fields are made available in the SecuritiesSettlementConditionModificationRequest to enable the processing of the request vis-a-vis the transaction requested to be modified.

- **QuantityRule**

(Rule)

If pre-agreed between account servicer and account owner, then Quantity will be used to instruct the quantity of securities that should be partially processed, for example, partially authorised.

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

```
/SafekeepingAccount is present
```

Following Must be True

```
/BlockChainAddressOrWallet Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

```
/BlockChainAddressOrWallet is present
```

Following Must be True

```
/SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

25.4.5.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [0..1]

Definition: Identification of the transaction as known by the account owner. Will be used in a unilateral split to provide the executing party with the account owner identification of each split transaction.

Datatype: Max35Text on page 2320

25.4.5.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Type of instrument involved in the transactions on which the modification request should apply.

ClassificationType <ClssfctnTp> contains one of the following elements (see [ClassificationType32Choice](#) on page 1721 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1721
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1721

25.4.5.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

25.4.5.4 BlockChainAddressOrWallet <BlckChainAdrOrWllet>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWllet> contains the following elements (see [BlockChainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

25.4.5.5 FinancialInstrumentIdentification <FinInstrmld>

Presence: [0..1]

Definition: Identification of the financial instrument to which the modification request applied.

Impacted by: [C3 DescriptionPresenceRule](#), [C4 DescriptionUsageRule](#), [C6 ISINGuideline](#), [C7 ISINPresenceRule](#), [C9 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

25.4.5.6 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of financial instrument concerned by the settlement condition modification request.

Impacted by: [C5 DigitalTokenUnitUsageRule](#)

Quantity <Qty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

• **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockchainAddressOrWallet element as the account identification).

25.4.5.7 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Date/time when the request should take effect.

EffectiveDate <FctvDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

25.4.5.8 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date/time when the request should cease to be in effect.

ExpiryDate <XpryDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

25.4.5.9 CutOffDate <CutOffDt>

Presence: [0..1]

Definition: Date/time of the release.

CutOffDate <CutOffDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

25.4.5.10 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see [PartyIdentification136](#) on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1779

25.4.5.11 DeliveringParty1 <DlvrgPty1>

Presence: [0..1]

Definition: Party that, in a settlement chain, interacts with the depository.

Impacted by: C16 SafekeepingAccountOrBlockChainAddress1Rule , C19 SafekeepingAccountOrBlockChainAddress2Rule

DeliveringParty1 <DlvrPty1> contains the following elements (see PartyIdentificationAndAccount195 on page 1748 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1749
	LEI <LEI>	[0..1]	IdentifierSet		1749
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1749
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1750
	ProcessingIdentification <PrcgId>	[0..1]	Text		1750

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

25.4.5.12 ReceivingParty1 <RcvgPty1>

Presence: [0..1]

Definition: Party that, in a settlement chain, interacts with the depository.

Impacted by: C16 SafekeepingAccountOrBlockChainAddress1Rule , C19 SafekeepingAccountOrBlockChainAddress2Rule

ReceivingParty1 <RcvgPty1> contains the following elements (see PartyIdentificationAndAccount195 on page 1748 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1749
	LEI <LEI>	[0..1]	IdentifierSet		1749
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1749
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1750
	ProcessingIdentification <PrctlId>	[0..1]	Text		1750

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

– Error severity: Warning

– Error Code: X00554

– Error Text: Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

– Error severity: Warning

– Error Code: X00555

– Error Text: Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

25.4.5.13 TransactionSubjectToBuyIn <TxSbjtToBuyIn>

Presence: [0..1]

Definition: The transaction relates to a buy-in by the market following a delivery transaction failure.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

25.4.6 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C24 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

26 **MX sese.031.001.09** **SecuritiesSettlementConditionModificationStatusAdviceV09**

26.1 **MessageDefinition Functionality**

Scope

An account servicer sends a SecuritiesSettlementConditionsModificationStatusAdvice to an account owner to advise the status of a modification request previously instructed by the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

A SecuritiesSettlementConditionsModificationRequest may contain requests on multiple transactions. However, one SecuritiesSettlementConditionsModificationStatusAdvice must be sent per transaction modified unless the SecuritiesSettlementConditionsModificationRequest is rejected as a whole.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementConditionModificationStatusAdviceV09 MessageDefinition is composed of 7 MessageBuildingBlocks:

- A. RequestReference
Identification of the SecuritiesSettlementConditionsModificationRequest.
- B. AccountOwner
Party that legally owns the account.
- C. SafekeepingAccount
Account to or from which a securities entry is made.
- D. BlockChainAddressOrWallet

Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

E. RequestDetails

Details of the request.

F. ProcessingStatus

Provides details on the processing status of the request.

G. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

26.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmCondModStsAdv>	[1..1]		C6, C7	
	RequestReference <ReqRef>	[1..1]	Text		855
	AccountOwner <AcctOwnr>	[0..1]	±		855
	SafekeepingAccount <StkpgAcct>	[0..1]	±		855
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		855
	RequestDetails <ReqDtls>	[0..1]		C3, C4, C8	856
	Reference <Ref>	[1..1]	±	C5	857
	RestrictionReference <RstrctnRef>	[0..*]	±		858
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		858
	RetainIndicator <RtnInd>	[0..1]	Indicator		858
	Linkage <Lkg>	[0..1]	±		858
	Priority <Prty>	[0..1]	±		859
	OtherProcessing <OthrPrcg>	[0..*]	±		859
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		859
	SecuritiesRTGS <SciesRTGS>	[0..1]	±		859
	HoldIndicator <HldInd>	[0..1]	±		860
	MatchingDenial <MtchgDnl>	[0..1]	±		860
	UnilateralSplit <UnltrlSpl>	[0..1]	±		860
	Linkages <Lnkgs>	[0..*]	±		860
	ProcessingStatus <PrcgSts>	[1..1]			861
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		861
Or	Rejected <Rjctd>	[1..1]	±		861
Or	Completed <Cmpltd>	[1..1]	±	C1	862
Or	Denied <Dnd>	[1..1]	±		862
Or	Pending <Pdg>	[1..1]	±		863
Or}	Proprietary <Prtry>	[1..1]	±		863
	SupplementaryData <SplmtryData>	[0..*]	±	C10	863

26.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 AdditionalReasonInformationRule

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C2 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C3 ModificationRequestPresenceRule

(Rule)

At least one securities settlement conditions modification request type must be present.

C4 OtherProcessingRule

(Rule)

If OtherProcessing is used, then its usage must be pre-agreed between the sender and receiver.

C5 ReferencePresenceRule

(Rule)

At least one reference must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00325
- *Error Text:* At least one reference must be present.

C6 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

On Condition
/SafekeepingAccount is present

Following Must be True
/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C7 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

On Condition
/BlockchainAddressOrWallet is present
Following Must be True
/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C8 SettlementConditionModificationApplicabilityRule

(Rule)

All settlement condition modification request types do not apply to all account servicers.

C9 ShortLongNumberRule

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C10 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

C11 WithLinkageRule

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

26.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

26.4.1 RequestReference <ReqRef>

Presence: [1..1]

Definition: Identification of the SecuritiesSettlementConditionsModificationRequest.

Datatype: [Max35Text](#) on page 2320

26.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

26.4.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

26.4.4 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWlt> contains the following elements (see [BlockChainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

26.4.5 RequestDetails <ReqDtls>

Presence: [0..1]

Definition: Details of the request.

Impacted by: [C3 ModificationRequestPresenceRule](#), [C4 OtherProcessingRule](#), [C8 SettlementConditionModificationApplicabilityRule](#)

RequestDetails <ReqDtls> contains the following **RequestDetails27** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	±	C5	857
	RestrictionReference <RstrctnRef>	[0..*]	±		858
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		858
	RetainIndicator <RtnInd>	[0..1]	Indicator		858
	Linkage <Lkg>	[0..1]	±		858
	Priority <Prty>	[0..1]	±		859
	OtherProcessing <OthrPrcg>	[0..*]	±		859
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		859
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		859
	HoldIndicator <HldInd>	[0..1]	±		860
	MatchingDenial <MtchgDnl>	[0..1]	±		860
	UnilateralSplit <UnltrlSpl>	[0..1]	±		860
	Linkages <Lnkgs>	[0..*]	±		860

Constraints

- **ModificationRequestPresenceRule**

(Rule)

At least one securities settlement conditions modification request type must be present.

- **OtherProcessingRule**

(Rule)

If OtherProcessing is used, then its usage must be pre-agreed between the sender and receiver.

- **SettlementConditionModificationApplicabilityRule**

(Rule)

All settlement condition modification request types do not apply to all account servicers.

26.4.5.1 Reference <Ref>

Presence: [1..1]

Definition: References of the transaction for which the securities settlement condition modification is requested.

Impacted by: C5 ReferencePresenceRule

Reference <Ref> contains the following elements (see [References27 on page 1551](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		1552
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1552
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1553
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1553
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1553
	PoolIdentification <PoolId>	[0..1]	Text		1553
	CommonIdentification <CmonId>	[0..1]	Text		1553
	TradeIdentification <TradId>	[0..1]	Text		1553

Constraints

- **ReferencePresenceRule**

(Rule)

At least one reference must be present.

On Condition

```

    /AccountOwnerTransactionIdentification is absent
    And /AccountServicerTransactionIdentification is absent
    And /MarketInfrastructureTransactionIdentification is absent
    And /ProcessorTransactionIdentification is absent
    And /PoolIdentification is absent
    
```

Following Must be True

```

    /CommonIdentification Must be present
    Or /TradeIdentification Must be present
    
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00325

– *Error Text:* At least one reference must be present.

26.4.5.2 RestrictionReference <RstrctnRef>

Presence: [0..*]

Definition: Restriction references applied on the transaction for which the securities settlement condition modification is requested.

RestrictionReference <RstrctnRef> contains the following elements (see [RestrictionIdentification1](#) on page 1661 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		1662
	Identification <Id>	[1..1]	Text		1662

26.4.5.3 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see [AutomaticBorrowing7Choice](#) on page 1699 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1699
Or}	Proprietary <Prtry>	[1..1]	±		1700

26.4.5.4 RetainIndicator <RtnInd>

Presence: [0..1]

Definition: Indicates whether the instruction due to expire is confirmed for settlement.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

26.4.5.5 Linkage <Lkg>

Presence: [0..1]

Definition: Specifies the type of linkage requested.

Linkage <Lkg> contains one of the following elements (see [LinkageType3Choice](#) on page 1692 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1692
Or}	Proprietary <Prtry>	[1..1]	±		1693

26.4.5.6 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction is to be executed with a high priority.

Priority <Prty> contains one of the following elements (see [PriorityNumeric4Choice](#) on page 1708 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1709
Or}	Proprietary <Prtry>	[1..1]	±		1709

26.4.5.7 OtherProcessing <OthrPrcg>

Presence: [0..*]

Definition: Specifies another type of processing change request.

OtherProcessing <OthrPrcg> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

26.4.5.8 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: [SettlementTransactionCondition5Code](#) on page 2295

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

26.4.5.9 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS4Choice](#) on page 1714 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1714
Or}	Proprietary <Prtry>	[1..1]	±		1714

26.4.5.10 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HldInd> contains the following elements (see [HoldIndicator6](#) on page 1709 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1709
	Reason <Rsn>	[0..*]	±		1709

26.4.5.11 MatchingDenial <MtchgDnl>

Presence: [0..1]

Definition: Specifies the matching processing change requested.

MatchingDenial <MtchgDnl> contains one of the following elements (see [MatchingDenied3Choice](#) on page 2119 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2119
Or}	Proprietary <Prtry>	[1..1]	±		2119

26.4.5.12 UnilateralSplit <UnltrSpl>

Presence: [0..1]

Definition: Specifies that the transaction is requested to be unilaterally split.

UnilateralSplit <UnltrSpl> contains one of the following elements (see [UnilateralSplit3Choice](#) on page 1691 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1692
Or}	Proprietary <Prtry>	[1..1]	±		1692

26.4.5.13 Linkages <Lnkgs>

Presence: [0..*]

Definition: Information regarding the linkage requested.

Linkages <Lnkgs> contains the following elements (see [Linkages62 on page 1631](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C11	1632
	MessageNumber <MsgNb>	[0..1]	±	C72	1632
	Reference <Ref>	[1..1]	±		1633
	ReferenceOwner <RefOwnr>	[0..1]	±		1633

26.4.6 ProcessingStatus <PrcgSts>

Presence: [1..1]

Definition: Provides details on the processing status of the request.

ProcessingStatus <PrcgSts> contains one of the following **ProcessingStatus85Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		861
Or	Rejected <Rjctd>	[1..1]	±		861
Or	Completed <Cmpltd>	[1..1]	±	C1	862
Or	Denied <Dnd>	[1..1]	±		862
Or	Pending <Pdg>	[1..1]	±		863
Or}	Proprietary <Prtry>	[1..1]	±		863

26.4.6.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Request has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see [AcknowledgedAcceptedStatus21Choice on page 2153](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2153
Or}	Reason <Rsn>	[1..*]	±		2153

26.4.6.2 Rejected <Rjctd>

Presence: [1..1]

Definition: Modification Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see [RejectionOrRepairStatus42Choice](#) on page 2042 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2042
Or}	Reason <Rsn>	[1..*]			2042
	Code <Cd>	[1..1]	±		2043
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2043

26.4.6.3 Completed <Cmpltd>

Presence: [1..1]

Definition: Modification request was completed.

Impacted by: [C1 AdditionalReasonInformationRule](#)

Completed <Cmpltd> contains the following elements (see [ProprietaryReason4](#) on page 2066 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2067
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2067

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

26.4.6.4 Denied <Dnd>

Presence: [1..1]

Definition: Modification request will not be executed.

Denied <Dnd> contains one of the following elements (see [DeniedStatus15Choice](#) on page 2024 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2024
Or}	Reason <Rsn>	[1..*]			2024
	Code <Cd>	[1..1]	±		2025
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2025

26.4.6.5 Pending <Pdg>

Presence: [1..1]

Definition: Modification is pending. It is not known at this time whether modification can be affected.

Pending <Pdg> contains one of the following elements (see [PendingStatus38Choice](#) on page 2069 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2069
Or}	Reason <Rsn>	[1..*]			2070
	Code <Cd>	[1..1]	±		2070
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2070

26.4.6.6 Proprietary <Prtry>

Presence: [1..1]

Definition: Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason6](#) on page 2150 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2150
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	2150

26.4.7 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C10 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

27 MX sese.032.001.11 SecuritiesSettlementTransactionGenerationNotificationV11

27.1 MessageDefinition Functionality

Scope

An account servicer sends a SecuritiesSettlementTransactionGenerationNotification to an account owner to advise the account owner of a securities settlement transaction that has been generated/created by the account servicer for the account owner. The reason for creation can range from the automatic transformation of pending settlement instructions following a corporate event to the recovery of an account owner transactions' database initiated by its account servicer.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementTransactionGenerationNotificationV11 MessageDefinition is composed of 18 MessageBuildingBlocks:

- A. TransactionIdentificationDetails
Provides transaction type and identification information.
- B. NumberCounts
Count of the number of transactions linked.
- C. Linkages
Link to another transaction that must be processed after, before or at the same time.
- D. TradeDetails
Details of the trade.

-
- E. FinancialInstrumentIdentification
Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.
 - F. FinancialInstrumentAttributes
Elements characterising a financial instrument.
 - G. QuantityAndAccountDetails
Details related to the account and quantity involved in the transaction.
 - H. SettlementParameters
Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.
 - I. DeliveringSettlementParties
Identifies the chain of delivering settlement parties.
 - J. ReceivingSettlementParties
Identifies the chain of receiving settlement parties.
 - K. CashParties
Cash parties involved in the transaction if different from the securities settlement parties.
 - L. SettlementAmount
Total amount of money to be paid or received in exchange for the securities.
 - M. OtherAmounts
Other amounts than the settlement amount.
 - N. OtherBusinessParties
Other business parties relevant to the transaction.
 - O. AdditionalPhysicalOrRegistrationDetails
Information for registration or physical settlement.
 - P. GeneratedReason
Specifies the reason why the transaction was generated.
 - Q. StatusAndReason
Status and reason of the transaction.
 - R. SupplementaryData
Additional information that cannot be captured in the structured elements and/or any other specific block.

27.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesStlmTxGrtrnNtfctn>	[1..1]		C6, C18, C19, C22, C50, C63	
	TransactionIdentificationDetails <TxIdDtls>	[1..1]	±	C39	883
	NumberCounts <NbCounts>	[0..1]	±	C20	884
	Linkages <Lnkgs>	[0..*]	±	C37	885
	TradeDetails <TradDtls>	[1..1]		C3, C17, C31, C36, C48, C71, C70	885
	TradeIdentification <TradId>	[0..*]	Text		888
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		888
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		888
	PlaceOfClearing <PlcOfClr>	[0..1]	±		888
	TradeDate <TradDt>	[0..1]	±		889
	SettlementDate <StlmDt>	[1..1]	±		889
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		889
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		890
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		890
	DealPrice <DealPric>	[0..1]	±		890
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C40	890
	OpeningClosing <OpngClsg>	[0..1]	±		890
	Reporting <Rptg>	[0..*]	±		891
	TradeTransactionCondition <TradTxCond>	[0..*]	±		891
	InvestorCapacity <InvstrCpcty>	[0..1]	±		891
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		891
	TypeOfPrice <TpOfPric>	[0..1]	±		892
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		892
	MatchingStatus <MtchgSts>	[0..1]	±		892
	AffirmationStatus <AffirmSts>	[0..1]	±		892

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		893
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		893
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C25, C26, C33, C34, C41	893
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C47	895
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..*]		C23, C51, C55, C59, C61, C62	897
	SettlementQuantity <SttlmQty>	[1..1]	±		899
	DenominationChoice <DnmtnChc>	[0..1]	Text		900
	AccountOwner <AcctOwnr>	[0..1]	±		900
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		900
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		900
	CashAccount <CshAcct>	[0..1]	±		901
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C60	901
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		902
	SettlementParameters <SttlmParams>	[1..1]	±	C13, C28, C65, C66	902
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C12, C24, C42, C43, C44, C45, C64	905
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C12, C24, C42, C43, C44, C45, C64	907
	CashParties <CshPties>	[0..1]	±		910
	SettlementAmount <SttlmAmt>	[0..1]	±		910
	OtherAmounts <OthrAmts>	[0..1]	±		911

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherBusinessParties <OthrBizPties>	[0..1]		C32, C49	912
	Investor <Invstr>	[0..*]	±	C30, C53, C57	913
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C54, C58	915
	StockExchange <StockXchg>	[0..1]	±		916
	TradeRegulator <TradRgltr>	[0..1]	±		916
	TripartyAgent <TrptyAgt>	[0..1]	±	C54, C58	916
	Broker <Brkr>	[0..1]	±	C54, C58	917
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			919
	CertificationIdentification <CertfctnId>	[0..1]	Text		919
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		919
	RegistrarAccount <RegarAcct>	[0..1]	Text		919
	CertificateNumber <CertNb>	[0..*]	±	C35	919
	GeneratedReason <GnrtdRsn>	[0..*]	±		920
	StatusAndReason <StsAndRsn>	[0..1]		C67	920
	ProcessingStatus <PrcgSts>	[0..1]	±		921
	InferredMatchingStatus <IfrdMtchgSts>	[0..1]	±		921
	MatchingStatus <MtchgSts>	[0..1]	±		922
	SettlementStatus <SttlmSts>	[0..1]	±	C46	922
	SupplementaryData <SplmtryData>	[0..*]	±	C69	923

27.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

C4 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C5 AdditionalDetailsRule

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

C6 AdditionalPhysicalOrRegistrationDetailsRule

(Rule)

If AdditionalPhysicalOrRegistrationDetails is present then the transaction must be free of payment.

This constraint is defined at the MessageDefinition level.

C7 AdditionalReasonInformationRule

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C8 AdditionalDetailsGuideline

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C9 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C10 BICFI

(Rule)

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00001
- *Error Text:* Invalid FI BIC.

C11 BlockTradeGuideline

(Guideline)

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000000. The children must have an incremental CurrentInstructionNumber from 1 to 999999.

For more details, see the relevant market practice document on www.smpg.info.

C12 BookTransferGuideline

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C13 CashClearingSystemRule

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

C14 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C15 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C16 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C17 CurrencyToBuyOrSellRule

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

C18 CurrencyToBuyRule

(Rule)

If CurrencyToBuy is present, then the transaction must be a delivery.
(CrossElementComplexRule)

On Condition
/TransactionIdentificationDetails/SecuritiesMovementType is equal to
value 'Receive'
Following Must be True
/TradeDetails/CurrencyToBuyOrSell/CurrencyToBuy Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00119
- *Error Text:* CurrencytoBuy only applies to Delivery instructions.

This constraint is defined at the MessageDefinition level.

C19 CurrencyToSellRule

(Rule)

If CurrencyToSell is present, then the transaction must be a receive.
(CrossElementComplexRule)

On Condition

/TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

/TradeDetails/CurrencyToBuyOrSell/CurrencyToSell Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00120
- *Error Text:* CurrencytoSell only applies to Receive instructions.

This constraint is defined at the MessageDefinition level.

C20 CurrentInstructionNumberRule

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C21 CurrentInstructionNumberRule

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C22 DeliveringDepositoryAndParty1Rule

(Rule)

If the TransactionIdentificationDetails/SecuritiesMovementType is equal to "Receive" (RECE) then DeliveringSettlementParties/Depository and DeliveringSettlementParties/Party1 must be present. (CrossElementComplexRule)

On Condition

/TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Receive'

Following Must be True

/DeliveringSettlementParties/Depository Must be present

And /DeliveringSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00121
- *Error Text:* DeliveringDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C23 DenominationRule

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C24 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C25 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.

C26 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C27 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).

C28 FXStandingInstructionPresenceRule

(Rule)

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present.

In ISO 15022, and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed in a released mode. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00124
- *Error Text:* FXStandingInstruction must not be present.

C29 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.

C30 IdentificationNationalityOfInvestorRule

(Rule)

Identification and/or Nationality must be present.

C31 InvestorCapacityRule

(Rule)

If InvestorCapacity is present then the use of the codes needs to be bi-laterally agreed.

C32 InvestorCountryCodeRule

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C33 ISINGuideline

(Rule)

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C34 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.

C35 ISO8532AndIssuerSchemeNameRule

(Rule)

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C36 LateDeliveryDateRule

(Rule)

If LateDeliveryDate is present, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

C37 LinkedQuantityRule

(Rule)

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

C38 MarketTypeAndIdentificationRule

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C39 NoAccountOwnerTransactionIdentificationRule

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C40 NumberRule

(Rule)

If Number is negative, then Sign must be present.

C41 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.

C42 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C43 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C44 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C45 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C46 PendingToFailingRule

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

C47 PlaceOfListingRule

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C48 PlaceOfTradeRule

(Rule)

If PlaceOfTrade is present and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C49 QualifiedForeignIntermediaryRule

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C50 ReceivingDepositoryAndParty1Rule

(Rule)

If the TransactionIdentificationDetails/SecuritiesMovementType is equal to "Delivery" (DELI) then ReceivingSettlementParties/Depository and ReceivingSettlementParties/Party1 must be present. (CrossElementComplexRule)

On Condition

 /TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

 /ReceivingSettlementParties/Depository Must be present

 And /ReceivingSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00140
- *Error Text:* ReceivingDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C51 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C52 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C53 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C54 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C55 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C56 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C57 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C58 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C59 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C60 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.

C61 SafekeepingPlaceGuideline

(Rule)

When used (see usage rule `SafekeepingPlaceRule`), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- `SafekeepingPlaceType/SharesHeldAtNCSD`: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- `SafekeepingPlaceType/SharesHeldAtICSD`: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- `SafekeepingPlaceType/SharesHeldAtLocalCustodian`: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of `SafekeepingPlace` means that:

- The `SafekeepingPlace` information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The `SafekeepingPlace` is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

C62 **SafekeepingPlaceRule**

(Rule)

The `SafekeepingPlace` functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

C63 **SettlementAmountRule**

(Rule)

If the `TransactionIdentificationDetails/Payment` equal to "Against Payment Settlement" (APMT) then `SettlementAmount` must be present. (`CrossElementComplexRule`)

```
On Condition
  /TransactionIdentificationDetails/Payment is equal to value
  'AgainstPaymentSettlement'
Following Must be True
  /SettlementAmount Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00145
- *Error Text:* SettlementAmount must be present.

This constraint is defined at the MessageDefinition level.

C64 **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C65 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C66 SettlementParametersGuideline

(Rule)

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- Block Trades:

The parent transaction must be identified using the BlocTrade field with code BLPA. The children

transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on www.smpg.info.

C67 SettlementStatusAndMatchedRule

(Rule)

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

C68 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.

C69 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

C70 TradeDateGuideline

(Guideline)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

C71 TradeDateTimeUTCRule

(Rule)

If Trade Date/Time is present with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C72 WithLinkageRule

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

27.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

27.4.1 TransactionIdentificationDetails <TxIdDtIs>

Presence: [1..1]

Definition: Provides transaction type and identification information.

Impacted by: C39 NoAccountOwnerTransactionIdentificationRule

TransactionIdentificationDetails <TxIdDtIs> contains the following elements (see [SettlementTypeAndIdentification27](#) on page 1566 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1567
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1567
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1567
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1567
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1567
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1567
	Payment <Pmt>	[1..1]	CodeSet		1568
	CommonIdentification <CmonId>	[0..1]	Text		1568
	PoolIdentification <PoolId>	[0..1]	Text		1568
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1568

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

27.4.2 NumberCounts <NbCounts>

Presence: [0..1]

Definition: Count of the number of transactions linked.

Impacted by: [C20 CurrentInstructionNumberRule](#)

NumberCounts <NbCounts> contains one of the following elements (see [NumberCount2Choice](#) on page 1623 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurInstrNb>	[1..1]	Text		1623
Or}	TotalNumber <TtlNb>	[1..1]		C22, C10	1623
	CurrentInstructionNumber <CurInstrNb>	[1..1]	Text		1624
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1624

Constraints

- **CurrentInstructionNumberRule**

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

27.4.3 Linkages <Lnkgs>

Presence: [0..*]

Definition: Link to another transaction that must be processed after, before or at the same time.

Impacted by: [C37 LinkedQuantityRule](#)

Linkages <Lnkgs> contains the following elements (see [Linkages61 on page 1633](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C79	1634
	MessageNumber <MsgNb>	[0..1]	±	C72	1634
	Reference <Ref>	[1..1]	±		1635
	LinkedQuantity <LkdQty>	[0..1]	±		1635
	ReferenceOwner <RefOwnr>	[0..1]	±		1636

Constraints

- **LinkedQuantityRule**

(Rule)

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

27.4.4 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the trade.

Impacted by: [C3 AdditionalDetailsRule](#), [C17 CurrencyToBuyOrSellRule](#), [C31 InvestorCapacityRule](#), [C36 LateDeliveryDateRule](#), [C48 PlaceOfTradeRule](#), [C71 TradeDateTimeUTCRule](#), [C70 TradeDateGuideline](#)

TradeDetails <TradDtIs> contains the following **SecuritiesTradeDetails117** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		888
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		888
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		888
	PlaceOfClearing <PlcOfClr>	[0..1]	±		888
	TradeDate <TradDt>	[0..1]	±		889
	SettlementDate <SttlmDt>	[1..1]	±		889
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		889
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		890
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		890
	DealPrice <DealPric>	[0..1]	±		890
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C40	890
	OpeningClosing <OpngClsg>	[0..1]	±		890
	Reporting <Rptg>	[0..*]	±		891
	TradeTransactionCondition <TradTxCond>	[0..*]	±		891
	InvestorCapacity <InvstrCpcty>	[0..1]	±		891
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		891
	TypeOfPrice <TpOfPric>	[0..1]	±		892
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		892
	MatchingStatus <MtchgSts>	[0..1]	±		892
	AffirmationStatus <AffirmSts>	[0..1]	±		892
	FXAdditionalDetails <FxAddtlDtIs>	[0..1]	Text		893
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtIs>	[0..1]	Text		893

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

(Rule)

If InvestorCapacity is present then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

(Rule)

If LateDeliveryDate is present, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

(Rule)

If PlaceOfTrade is present and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

(Guideline)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

- **TradeDateTimeUTCRule**

(Rule)

If Trade Date/Time is present with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

27.4.4.1 TradeIdentification <TradeId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [Max52Text on page 2320](#)

27.4.4.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: [Max35Text on page 2320](#)

27.4.4.3 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification1 on page 1590](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1590
	LEI <LEI>	[0..1]	IdentifierSet		1590

27.4.4.4 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1488
	LEI <LEI>	[0..1]	IdentifierSet		1488

27.4.4.5 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate8Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

27.4.4.6 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate17Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1493
Or}	DateCode <DtCd>	[1..1]	±		1493

27.4.4.7 LateDeliveryDate <LateDlvryDt>

Presence: [0..1]

Definition: Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

LateDeliveryDate <LateDlvryDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

27.4.4.8 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: [ISODateTime on page 2313](#)

27.4.4.9 MatchedStatusTimeStamp <MtchdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is matched.

Datatype: [ISODateTime on page 2313](#)

27.4.4.10 DealPrice <DealPric>

Presence: [0..1]

Definition: Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

DealPrice <DealPric> contains the following elements (see [Price10 on page 1797](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1797
{Or	Yielded <Yldd>	[1..1]	Indicator		1798
Or}	ValueType <ValTp>	[1..1]	CodeSet		1798
	Value <Val>	[1..1]	±		1798

27.4.4.11 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C40 NumberRule](#)

Datatype: [Max3Number on page 2316](#)

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

27.4.4.12 OpeningClosing <OpngClsg>

Presence: [0..1]

Definition: Specifies additional information relative to the processing of the trade.

OpeningClosing <OpngClsg> contains one of the following elements (see [OpeningClosing3Choice](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1713
Or}	Proprietary <Prtry>	[1..1]	±		1714

27.4.4.13 Reporting <Rptg>

Presence: [0..*]

Definition: Specifies that a trade is to be reported to a third party.

Reporting <Rptg> contains one of the following elements (see [Reporting6Choice](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1713
Or}	Proprietary <Prtry>	[1..1]	±		1713

27.4.4.14 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see [TradeTransactionCondition5Choice](#) on page 2164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2164
Or}	Proprietary <Prtry>	[1..1]	±		2165

27.4.4.15 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see [InvestorCapacity4Choice](#) on page 1712 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1712
Or}	Proprietary <Prtry>	[1..1]	±		1712

27.4.4.16 TradeOriginatorRole <TradOrgtrRole>

Presence: [0..1]

Definition: Specifies the role of the trading party in the transaction.

TradeOriginatorRole <TradOrgtrRole> contains one of the following elements (see [TradeOriginator3Choice](#) on page 1710 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1711
Or}	Proprietary <Prtry>	[1..1]	±		1711

27.4.4.17 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice29Choice](#) on page 1796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

27.4.4.18 CurrencyToBuyOrSell <CcyToBuyOrSell>

Presence: [0..1]

Definition: Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

CurrencyToBuyOrSell <CcyToBuyOrSell> contains one of the following elements (see [CurrencyToBuyOrSell1Choice](#) on page 1592 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1592
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1592

27.4.4.19 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus27Choice](#) on page 2123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2123
Or}	Proprietary <Prtry>	[1..1]	±		2123

27.4.4.20 AffirmationStatus <AffirmSts>

Presence: [0..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see [AffirmationStatus8Choice](#) on page 2122 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2122
Or}	Proprietary <Prtry>	[1..1]	±		2122

27.4.4.21 FXAdditionalDetails <FxAddtIDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: [Max350Text](#) on page 2319

27.4.4.22 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtIDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which cannot be included within the structured fields of the message.

Datatype: [Max350Text](#) on page 2319

27.4.5 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C25 DescriptionPresenceRule](#), [C26 DescriptionUsageRule](#), [C33 ISINGuideline](#), [C34 ISINPresenceRule](#), [C41 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

27.4.6 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C4 AdditionalDetailsRule, C47 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes111](#) on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1521
	DayCountBasis <DayCntBsis>	[0..1]	±		1521
	RegistrationForm <RegnForm>	[0..1]	±		1522
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1522
	PaymentStatus <PmtSts>	[0..1]	±		1522
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1522
	ClassificationType <ClssfctnTp>	[0..1]	±		1523
	OptionStyle <OptnStyle>	[0..1]	±		1523
	OptionType <OptnTp>	[0..1]	±		1523
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1523
	CouponDate <CpnDt>	[0..1]	Date		1524
	ExpiryDate <XpryDt>	[0..1]	Date		1524
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1524
	MaturityDate <MtrtyDt>	[0..1]	Date		1524
	IssueDate <IssDt>	[0..1]	Date		1524
	NextCallableDate <NxtClblDt>	[0..1]	Date		1525
	PutableDate <PutblDt>	[0..1]	Date		1525
	DatedDate <DtdDt>	[0..1]	Date		1525
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1525
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1525
	CurrentFactor <CurFctr>	[0..1]	Rate		1525
	NextFactor <NxtFctr>	[0..1]	Rate		1525
	InterestRate <IntrstRate>	[0..1]	Rate		1525
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1526
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1526
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1526
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1526
	PoolNumber <PoolNb>	[0..1]	±		1526
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1527
	CallableIndicator <ClblInd>	[0..1]	Indicator		1527

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1527
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1527
	ExercisePrice <ExrcPric>	[0..1]	±		1527
	SubscriptionPrice <SbcptPric>	[0..1]	±		1528
	ConversionPrice <ConvsPric>	[0..1]	±		1528
	StrikePrice <StrkPric>	[0..1]	±		1528
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1528
	ContractSize <CtrctSz>	[0..1]	±	C28	1529
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1529
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1531

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

27.4.7 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..*]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C23 DenominationRule, C51 SafekeepingAccountOrBlockChainAddress1Rule, C55 SafekeepingAccountOrBlockChainAddress2Rule, C59 SafekeepingAccountOrBlockChainAddress3Rule, C61 SafekeepingPlaceGuideline, C62 SafekeepingPlaceRule

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following **QuantityAndAccount95** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		899
	DenominationChoice <DnmtnChc>	[0..1]	Text		900
	AccountOwner <AcctOwnr>	[0..1]	±		900
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		900
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	±		900
	CashAccount <CshAcct>	[0..1]	±		901
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C60	901
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		902

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

 /SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

- **SafekeepingPlaceGuideline**

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

- **SafekeepingPlaceRule**

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

27.4.7.1 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see [Quantity51Choice](#) on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1839
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1840

27.4.7.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: [Max210Text](#) on page 2319

27.4.7.3 AccountOwner <AcctOwnc>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnc> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

27.4.7.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

27.4.7.5 BlockchainAddressOrWallet <BlickChainAdrOrWilt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlickChainAdrOrWilt> contains the following elements (see [BlockChainAddressWallet3 on page 1640](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

27.4.7.6 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see [CashAccountIdentification5Choice on page 1400](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1400
Or}	Proprietary <Prtry>	[1..1]	Text		1401

27.4.7.7 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: [C60 SafekeepingPlaceFormatOrLEIRule](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3 on page 1842](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

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.

27.4.7.8 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown62](#) on page 1831 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1831
	LotQuantity <LotQty>	[0..1]	±	C28	1832
	LotDateTime <LotDtTm>	[0..1]	±		1832
	LotPrice <LotPric>	[0..1]	±		1832
	TypeOfPrice <TpOfPric>	[0..1]	±		1833

27.4.8 SettlementParameters <SttlmParams>

Presence: [1..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: [C13 CashClearingSystemRule](#), [C28 FXStandingInstructionPresenceRule](#), [C65 SettlementDetailsRule](#), [C66 SettlementParametersGuideline](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails204](#) on page 1896 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1899
	Priority <Prty>	[0..1]	±		1899
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1899
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1900
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1900
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1900
	BlockTrade <BlckTrad>	[0..1]	±		1900
	CCPEligibility <CCPElgbly>	[0..1]	±		1901
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1901
	CashClearingSystem <CshClrSys>	[0..1]	±		1901
	ExposureType <XpsrTp>	[0..1]	±		1901
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1902
	MarketClientSide <MktClntSd>	[0..1]	±		1902
	NettingEligibility <NetgElgbly>	[0..1]	±		1902
	Registration <Regn>	[0..1]	±		1902
	RepurchaseType <RpTp>	[0..1]	±		1903
	LegalRestrictions <LglRstrctns>	[0..1]	±		1903
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1903
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1903
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1904
	TaxCapacity <TaxCpcty>	[0..1]	±		1904
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1904
	Tracking <Trckg>	[0..1]	±		1905
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1905
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1905
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1905
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1906
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1906
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1906
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1906

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **FXStandingInstructionPresenceRule**

(Rule)

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present.

In ISO 15022, and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed in a released mode.

```
On Condition
    /HoldIndicator is present
And    /HoldIndicator/Indicator is equal to value 'true'
Following Must be True
    /FXStandingInstruction Must be absent
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00124
- *Error Text:* FXStandingInstruction must not be present.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

- **SettlementParametersGuideline**

(Rule)

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- **Book Transfer:**

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- **Block Trades:**

The parent transaction must be identified using the BlocITrade field with code BLPA. The children transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on www.smpg.info.

27.4.9 DeliveringSettlementParties <DivrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C12 BookTransferGuideline](#), [C24 DepositoryGuideline](#), [C42 Party2PresenceRule](#), [C43 Party3PresenceRule](#), [C44 Party4PresenceRule](#), [C45 Party5PresenceRule](#), [C64 SettlementChainGuideline](#)

DeliveringSettlementParties <DivrgSttlmPties> contains the following elements (see [SettlementParties100](#) on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

27.4.10 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C12 BookTransferGuideline](#), [C24 DepositoryGuideline](#), [C42 Party2PresenceRule](#),
[C43 Party3PresenceRule](#), [C44 Party4PresenceRule](#), [C45 Party5PresenceRule](#),
[C64 SettlementChainGuideline](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties100 on page 1844](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see *SecuritiesTransactionType*), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

27.4.11 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following elements (see [CashParties36 on page 1752](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1753
	DebtorAgent <DbtrAgt>	[0..1]	±		1753
	Creditor <Cdtr>	[0..1]	±		1754
	CreditorAgent <CdtrAgt>	[0..1]	±		1754
	Intermediary <Intrmy>	[0..1]	±		1755

27.4.12 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection94](#) on page 1409 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1410
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1410
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1410
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1410
	Amount <Amt>	[1..1]	Amount	C1, C16	1411
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1411
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1412
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1412
	ValueDate <ValDt>	[0..1]	±		1413

27.4.13 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see [OtherAmounts39](#) on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1437
	ChargesFees <ChrgsFees>	[0..1]	±		1438
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1438
	TradeAmount <TradAmt>	[0..1]	±		1438
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1439
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1439
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1439
	LocalTax <LclTax>	[0..1]	±		1440
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1440
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1440
	Margin <Mrgn>	[0..1]	±		1441
	Other <Othr>	[0..1]	±		1441
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1441
	ShippingAmount <ShppgAmt>	[0..1]	±		1442
	SpecialConcession <SpclCncssn>	[0..1]	±		1442
	StampDuty <StmpDty>	[0..1]	±		1442
	StockExchangeTax <StockXchgTax>	[0..1]	±		1443
	TransferTax <TrfTax>	[0..1]	±		1443
	TransactionTax <TxTax>	[0..1]	±		1443
	ValueAddedTax <ValAddedTax>	[0..1]	±		1444
	WithholdingTax <WhldgTax>	[0..1]	±		1444
	NetGainLoss <NetGnLoss>	[0..1]	±		1444
	ConsumptionTax <CsmptnTax>	[0..1]	±		1445
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1445
	ResearchFee <RsrchFee>	[0..1]	±		1446

27.4.14 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: [C32 InvestorCountryCodeRule](#), [C49 QualifiedForeignIntermediaryRule](#)

OtherBusinessParties <OthrBizPties> contains the following **OtherParties43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C30, C53, C57	913
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C54, C58	915
	StockExchange <StockXchg>	[0..1]	±		916
	TradeRegulator <TradRgltr>	[0..1]	±		916
	TripartyAgent <TrptyAgt>	[0..1]	±	C54, C58	916
	Broker <Brkr>	[0..1]	±	C54, C58	917

Constraints

- **InvestorCountryCodeRule**

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

27.4.14.1 Investor <Invstr>

Presence: [0..*]

Definition: Party, either an individual or organisation, whose assets are being invested.

Impacted by: C30 IdentificationNationalityOfInvestorRule, C53 SafekeepingAccountOrBlockChainAddress1Rule, C57 SafekeepingAccountOrBlockChainAddress2Rule

Investor <Invstr> contains the following elements (see [PartyIdentificationAndAccount197](#) on page 1742 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1743
	LEI <LEI>	[0..1]	IdentifierSet		1743
	AlternateIdentification <AltrnId>	[0..1]	±		1743
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1744
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1744
	BlockchainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1744
	ProcessingIdentification <PrcgId>	[0..1]	Text		1744
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1745

Constraints

- **IdentificationNationalityOfInvestorRule**

(Rule)

Identification and/or Nationality must be present.

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

27.4.14.2 QualifiedForeignIntermediary <QlfdFrngIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

Impacted by: C54 SafekeepingAccountOrBlockChainAddress1Rule, C58 SafekeepingAccountOrBlockChainAddress2Rule

QualifiedForeignIntermediary <QlfdFrngIntrmy> contains the following elements (see PartyIdentificationAndAccount198 on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrnId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1741
	ProcessingIdentification <PrctlId>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

27.4.14.3 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see [PartyIdentificationAndAccount165](#) on page 1756 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1756
	LEI <LEI>	[0..1]	IdentifierSet		1756
	AlternateIdentification <AltrId>	[0..1]	±		1756
	ProcessingIdentification <PrctlId>	[0..1]	Text		1756
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1757

27.4.14.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see [PartyIdentificationAndAccount165](#) on page 1756 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1756
	LEI <LEI>	[0..1]	IdentifierSet		1756
	AlternateIdentification <AltrId>	[0..1]	±		1756
	ProcessingIdentification <PrctlId>	[0..1]	Text		1756
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1757

27.4.14.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

Impacted by: [C54 SafekeepingAccountOrBlockChainAddress1Rule](#), [C58 SafekeepingAccountOrBlockChainAddress2Rule](#)

TripartyAgent <TrptyAgt> contains the following elements (see [PartyIdentificationAndAccount198](#) on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrnId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1741
	ProcessingIdentification <PrctlId>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

27.4.14.6 Broker <Brkr>

Presence: [0..1]

Definition: Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

Impacted by: C54 SafekeepingAccountOrBlockChainAddress1Rule , C58 SafekeepingAccountOrBlockChainAddress2Rule

Broker <Brkr> contains the following elements (see PartyIdentificationAndAccount198 on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1741
	ProcessingIdentification <PrctlId>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition
 /SafekeepingAccount is present
 Following Must be True
 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockChainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

27.4.15 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

Presence: [0..1]

Definition: Information for registration or physical settlement.

AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls> contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		919
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		919
	RegistrarAccount <RegarAcct>	[0..1]	Text		919
	CertificateNumber <CertNb>	[0..*]	±	C35	919

27.4.15.1 CertificationIdentification <CertfctnId>

Presence: [0..1]

Definition: Identification assigned to a deposit.

Datatype: [Max35Text on page 2320](#)

27.4.15.2 CertificationDateTime <CertfctnDtTm>

Presence: [0..1]

Definition: Date/time at which the certificates in the deposit were validated by the agent.

CertificationDateTime <CertfctnDtTm> contains one of the following elements (see [DateAndDateTime2Choice on page 1490](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

27.4.15.3 RegistrarAccount <RegarAcct>

Presence: [0..1]

Definition: Account at the registrar where financial instruments are registered.

Datatype: [Max35Text on page 2320](#)

27.4.15.4 CertificateNumber <CertNb>

Presence: [0..*]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Impacted by: [C35 ISO8532AndIssuerSchemeNameRule](#)

CertificateNumber <CertNb> contains the following elements (see [SecuritiesCertificate4](#) on page 1697 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1697
	Issuer <Issr>	[0..1]	Text		1698
	SchemeName <SchmeNm>	[0..1]	Text		1698

Constraints

- **ISO8532AndIssuerSchemeNameRule**

(Rule)

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

27.4.16 GeneratedReason <GnrtdRsn>

Presence: [0..*]

Definition: Specifies the reason why the transaction was generated.

GeneratedReason <GnrtdRsn> contains the following elements (see [GeneratedReason5](#) on page 2118 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2118
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2119

27.4.17 StatusAndReason <StsAndRsn>

Presence: [0..1]

Definition: Status and reason of the transaction.

Impacted by: [C67 SettlementStatusAndMatchedRule](#)

StatusAndReason <StsAndRsn> contains the following **StatusAndReason28** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingStatus <PrcgSts>	[0..1]	±		921
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		921
	MatchingStatus <MtchgSts>	[0..1]	±		922
	SettlementStatus <SttlmSts>	[0..1]	±	C46	922

Constraints

- **SettlementStatusAndMatchedRule**

(Rule)

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

27.4.17.1 ProcessingStatus <PrcgSts>

Presence: [0..1]

Definition: Provides the status of an instruction.

ProcessingStatus <PrcgSts> contains one of the following elements (see [ProcessingStatus52Choice](#) on page 2120 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAcptd>	[1..1]	±		2120
Or	PendingProcessing <PdgPrcg>	[1..1]	±		2120
Or	Repair <Rpr>	[1..1]	±		2120
Or	PendingCancellation <PdgCxl>	[1..1]	±		2121
Or	Proprietary <Prtry>	[1..1]	±		2121
Or}	CancellationRequested <CxlReqd>	[1..1]	±	C7	2121

27.4.17.2 InferredMatchingStatus <lfrdMtchgSts>

Presence: [0..1]

Definition: Provides the matching status of an instruction as known by the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <lfrdMtchgSts> contains one of the following elements (see [MatchingStatus24Choice](#) on page 2135 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	2135
Or	Unmatched <Umtchd>	[1..1]			2136
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2136
Or}	Reason <Rsn>	[1..*]			2136
	Code <Cd>	[1..1]			2137
{Or	Code <Cd>	[1..1]	CodeSet		2137
Or}	Proprietary <Prtry>	[1..1]	±		2139
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2139
Or}	Proprietary <Prtry>	[1..1]	±		2139

27.4.17.3 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus24Choice](#) on page 2135 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	2135
Or	Unmatched <Umtchd>	[1..1]			2136
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2136
Or}	Reason <Rsn>	[1..*]			2136
	Code <Cd>	[1..1]			2137
{Or	Code <Cd>	[1..1]	CodeSet		2137
Or}	Proprietary <Prtry>	[1..1]	±		2139
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2139
Or}	Proprietary <Prtry>	[1..1]	±		2139

27.4.17.4 SettlementStatus <SttlmSts>

Presence: [0..1]

Definition: Provides the status of settlement of a transaction.

Impacted by: [C46 PendingToFailingRule](#)

SettlementStatus <StlmSts> contains one of the following elements (see [SettlementStatus17Choice](#) on page 2124 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			2125
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2126
Or}	Reason <Rsn>	[1..*]			2126
	Code <Cd>	[1..1]			2126
{Or	Code <Cd>	[1..1]	CodeSet		2126
Or}	Proprietary <Prtry>	[1..1]	±		2129
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2130
Or	Failing <Fng>	[1..1]			2130
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2130
Or}	Reason <Rsn>	[1..*]			2130
	Code <Cd>	[1..1]			2131
{Or	Code <Cd>	[1..1]	CodeSet		2131
Or}	Proprietary <Prtry>	[1..1]	±		2134
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2135
Or}	Proprietary <Prtry>	[1..1]	±		2135

Constraints

- **PendingToFailingRule**

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

27.4.18 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C69 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

28 MX sese.033.001.11 SecuritiesFinancingInstructionV11

28.1 MessageDefinition Functionality

Scope

An account owner sends a SecuritiesFinancingInstruction to a securities financing transaction account servicer to notify the securities financing transaction account servicer of the details of a repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing transaction to allow the account servicer to manage the settlement and follow-up of the opening and closing leg of the transaction.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of securities financing transactions to a central securities depository or another settlement market infrastructure.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesFinancingInstructionV11 MessageDefinition is composed of 18 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as known by the instructing party.

B. TransactionTypeAndAdditionalParameters

Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing) and other parameters.

C. NumberCounts

Count of the number of transactions linked.

D. Linkages

Link to another transaction that must be processed after, before or at the same time.

E. TradeDetails

Details of the securities financing deal.

F. FinancialInstrumentIdentification

Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

G. FinancialInstrumentAttributes

Elements characterising a financial instrument.

H. QuantityAndAccountDetails

Details related to the account and quantity involved in the transaction.

I. SecuritiesFinancingDetails

Details for the closing of the securities financing transaction.

J. SettlementParameters

Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

K. StandingSettlementInstructionDetails

Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

L. DeliveringSettlementParties

Identifies the chain of delivering settlement parties.

M. ReceivingSettlementParties

Identifies the chain of receiving settlement parties.

N. CashParties

Cash parties involved in the transaction if different from the securities settlement parties.

O. OpeningSettlementAmount

Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.

P. OtherAmounts

Other amounts than the settlement amount.

Q. OtherBusinessParties

Other business parties relevant to the transaction.

R. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

28.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincglInstr>	[1..1]		C11, C12, C20, C21, C45, C46, C60, C61, C62, C59	
	TransactionIdentification <TxId>	[1..1]	Text		946
	TransactionTypeAndAdditionalParameters <TxTpAndAddtlParams>	[1..1]	±		946
	NumberCounts <NbCounts>	[0..1]	±	C18	946
	Linkages <Lnkgs>	[0..*]	±	C34	947
	TradeDetails <TradDtls>	[1..1]		C3, C17, C30, C43, C68	947
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		949
	PlaceOfClearing <PlcOfClr>	[0..1]	±		950
	TradeDate <TradDt>	[0..1]	±		950
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		950
	DealPrice <DealPric>	[0..1]	±		951
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C36	951
	Reporting <Rptg>	[0..*]	±		951
	TradeTransactionCondition <TradTxCond>	[0..*]	±		951
	InvestorCapacity <InvstrCpcty>	[0..1]	±		952
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		952
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		952
	AffirmationStatus <AffirmSts>	[0..1]	±		952
	MatchingStatus <MtchgSts>	[0..1]	±		953
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		953
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		953
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C24, C25, C32,	953

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C33, C37	
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C42	955
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]		C22, C47, C51, C55, C57, C58	957
	SettlementQuantity <SttlmQty>	[1..1]	±		959
	DenominationChoice <DnmtnChc>	[0..1]	Text		960
	AccountOwner <AcctOwnr>	[0..1]	±		960
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		960
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		960
	CashAccount <CshAcct>	[0..1]	±		961
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C56	961
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		962
	SecuritiesFinancingDetails <SctiesFincgDtls>	[1..1]			962
	SecuritiesFinancingTradeldentification <SctiesFincgTradld>	[0..1]	Text		964
	ClosingLegldentification <ClsgLegld>	[0..1]	Text		964
	TerminationDate <TermntnDt>	[0..1]	±		964
	RateChangeDate <RateChngDt>	[0..1]	±		964
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]	±		964
	CommissionCalculationDate <ComssnClctnDt>	[0..1]	±		965
	RateType <RateTp>	[0..1]	±		965
	Revaluation <Rvaltn>	[0..1]	±		965
	LegalFramework <LglFrmwk>	[0..1]	±		965
	InterestComputationMethod <IntrstCmpnMtd>	[0..1]	±		966
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		966
	InterestPayment <IntrstPmt>	[0..1]	Indicator		966
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		966
	RepurchaseRate <RpRate>	[0..1]	±	C66	967
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C66	967
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C66	967
	ChargesRate <ChrgsRate>	[0..1]	±	C66	968

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PricingRate <PricgRate>	[0..1]	±		968
	Spread <Sprd>	[0..1]	±	C66	969
	TransactionCallDelay <TxCallDely>	[0..1]	Text		969
	TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>	[0..1]	Text		969
	DealAmount <DealAmt>	[0..1]	±		969
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		969
	ForfeitAmount <FrftAmt>	[0..1]	±		970
	PremiumAmount <PrmAmt>	[0..1]	±		970
	TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>	[0..1]	±		970
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		971
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		971
	SettlementParameters <SttlmParams>	[0..1]		C13, C27, C64	971
	HoldIndicator <HldInd>	[0..1]	Indicator		973
	Priority <Prty>	[0..1]	±		973
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		973
	SettlingCapacity <SttlgCpcty>	[0..1]	±		973
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		974
	SecuritiesRTGS <SciesRTGS>	[0..1]	±		974
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		974
	CashClearingSystem <CshClrSys>	[0..1]	±		975
	TaxCapacity <TaxCpcty>	[0..1]	±		975
	MarketClientSide <MktClntSd>	[0..1]	±		975
	FXStandingInstruction <FxStgInstr>	[0..1]	±		975
	BlockTrade <BlckTrad>	[0..1]	±		976
	LegalRestrictions <LglRstrctns>	[0..1]	±		976
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		976
	NettingEligibility <NetgElgbly>	[0..1]	±		976
	CCPEligibility <CCPElgbly>	[0..1]	±		977
	Tracking <Trckg>	[0..1]	±		977
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		977

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		977
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		978
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C69	978
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		979
	Counterparty <CtrPty>	[1..1]	±		980
	Vendor <Vndr>	[0..1]	±		980
	OtherDeliveringSettlementParties <OthrDlvrGSttlmPties>	[0..1]	±	C10, C23, C38, C39, C40, C41, C63	980
	OtherReceivingSettlementParties <OthrRcvGSttlmPties>	[0..1]	±	C10, C23, C38, C39, C40, C41, C63	983
	DeliveringSettlementParties <DlvrGSttlmPties>	[0..1]	±	C10, C23, C38, C39, C40, C41, C63	985
	ReceivingSettlementParties <RcvGSttlmPties>	[0..1]	±	C10, C23, C38, C39, C40, C41, C63	988
	CashParties <CshPties>	[0..1]	±		990
	OpeningSettlementAmount <OpngSttlmAmt>	[0..1]	±		991
	OtherAmounts <OthrAmts>	[0..1]	±		991
	OtherBusinessParties <OthrBizPties>	[0..1]		C31, C44	992
	Investor <Invstr>	[0..*]	±	C29, C49, C53	993
	QualifiedForeignIntermediary <QlfdFrnglIntrmy>	[0..1]	±	C50, C54	995
	StockExchange <StockXchg>	[0..1]	±		996
	TradeRegulator <TradRgltr>	[0..1]	±		996

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TripartyAgent <TrptyAgt>	[0..1]	±	C50, C54	996
	Broker <Brkr>	[0..1]	±	C50, C54	997
	SupplementaryData <SplmtryData>	[0..*]	±	C67	999

28.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured element.

C4 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C5 AdditionalDetailsRule

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

C6 AdditonalDetailsGuideline

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C7 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C8 BICFI

(Rule)

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00001
- *Error Text:* Invalid FI BIC.

C9 BlockTradeGuideline

(Guideline)

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000000. The children must have an incremental CurrentInstructionNumber from 1 to 999999.

For more details, see the relevant market practice document on www.smpg.info.

C10 BookTransferGuideline

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C11 BuyerSSI1Rule

(Rule)

If standing settlement instruction applies and the transaction is a repo, then Buyer must be present. (CrossElementComplexRule)

```
On Condition
  /TransactionTypeAndAdditionalParameters/
  SecuritiesFinancingTransactionType is equal to value 'Repo'
  And /StandingSettlementInstructionDetails is present
Following Must be True
  /StandingSettlementInstructionDetails/Counterparty/Buyer Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00243
- *Error Text:* Buyer must be present.

This constraint is defined at the MessageDefinition level.

C12 BuyerSSI2Rule

(Rule)

If standing settlement instruction applies and the transaction is a securities lending, then Buyer must be present. (CrossElementComplexRule)

```
On Condition
  /TransactionTypeAndAdditionalParameters/
  SecuritiesFinancingTransactionType is equal to value 'SecuritiesLending'
  And /StandingSettlementInstructionDetails is present
Following Must be True
  /StandingSettlementInstructionDetails/Counterparty/Buyer Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00244
- *Error Text:* Buyer must be present.

This constraint is defined at the MessageDefinition level.

C13 CashClearingSystemRule

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

C14 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C15 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C16 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C17 CurrencyToBuyOrSellRule

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.

- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

C18 CurrentInstructionNumberRule

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C19 CurrentInstructionNumberRule

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C20 DeliveringDepositoryAndParty1Part1Rule

(Rule)

If the transaction is a reverse repo and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present. (CrossElementComplexRule)

On Condition

```
    /TransactionTypeAndAdditionalParameters/  
SecuritiesFinancingTransactionType is equal to value 'ReverseRepo'  
And    /StandingSettlementInstructionDetails is absent  
Following Must be True  
    /DeliveringSettlementParties/Depository Must be present  
And    /DeliveringSettlementParties/Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00245

– *Error Text:* DeliveringDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C21 DeliveringDepositoryAndParty1Part2Rule

(Rule)

If the transaction is a securities borrowing and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present. (CrossElementComplexRule)

On Condition

```
    /TransactionTypeAndAdditionalParameters/  
SecuritiesFinancingTransactionType is equal to value 'SecuritiesBorrowing'  
And    /StandingSettlementInstructionDetails is absent  
Following Must be True  
    /DeliveringSettlementParties/Depository Must be present  
And    /DeliveringSettlementParties/Party1 Must be present
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00246

– *Error Text:* DeliveringDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C22 DenominationRule

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C23 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C24 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.

C25 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C26 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).

C27 FXStandingInstructionPresenceRule

(Rule)

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00124
- *Error Text:* FXStandingInstruction must not be present.

C28 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.

C29 IdentificationNationalityOfInvestorRule

(Rule)

Identification and/or Nationality must be present.

C30 InvestorCapacityRule

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C31 InvestorCountryCodeRule

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C32 ISINGuideline

(Rule)

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C33 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.

C34 LinkedQuantityRule

(Rule)

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

C35 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.

C36 NumberRule

(Rule)

If Number is negative, then Sign must be present.

C37 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.

C38 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C39 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C40 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C41 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C42 PlaceOfListingRule

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C43 PlaceOfTradeRule

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C44 QualifiedForeignIntermediaryRule

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C45 ReceivingDepositoryAndParty1Part1Rule

(Rule)

If the transaction is a repo and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present. (CrossElementComplexRule)

```
On Condition
  /TransactionTypeAndAdditionalParameters/
  SecuritiesFinancingTransactionType is equal to value 'Repo'
  And /StandingSettlementInstructionDetails is absent
Following Must be True
  /ReceivingSettlementParties/Depository Must be present
  And /ReceivingSettlementParties/Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00249
- *Error Text:* ReceivingDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C46 ReceivingDepositoryAndParty1Part2Rule

(Rule)

If the transaction is a securities lending and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present. (CrossElementComplexRule)

```
On Condition
  /TransactionTypeAndAdditionalParameters/
  SecuritiesFinancingTransactionType is equal to value 'SecuritiesLending'
  And /StandingSettlementInstructionDetails is absent
Following Must be True
  /ReceivingSettlementParties/Depository Must be present
  And /ReceivingSettlementParties/Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00250
- *Error Text:* ReceivingDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C47 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C48 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.

C49 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C50 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C51 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C52 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.

C53 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C54 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C55 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C56 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.

C57 SafekeepingPlaceGuideline

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

C58 SafekeepingPlaceRule

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

C59 SecuritiesMarketPracticeGroupGuideline

(Guideline)

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C60 SellerSSI1Rule

(Rule)

If standing settlement instruction applies and the transaction is a reverse repo, then Seller must be present. (CrossElementComplexRule)

On Condition

```
    /TransactionTypeAndAdditionalParameters/  
SecuritiesFinancingTransactionType is equal to value 'ReverseRepo'  
And /StandingSettlementInstructionDetails is present  
Following Must be True  
    /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00257
- *Error Text:* Seller must be present.

This constraint is defined at the MessageDefinition level.

C61 SellerSSI2Rule

(Rule)

If standing settlement instruction applies and the transaction is a securities borrowing, then Seller must be present. (CrossElementComplexRule)

On Condition

```
    /TransactionTypeAndAdditionalParameters/  
SecuritiesFinancingTransactionType is equal to value 'SecuritiesBorrowing'  
And /StandingSettlementInstructionDetails is present  
Following Must be True  
    /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00258
- *Error Text:* Seller must be present.

This constraint is defined at the MessageDefinition level.

C62 SettlementAmountRule

(Rule)

If the Transaction is against payment, then OpeningSettlementAmount must be present. (CrossElementComplexRule)

On Condition

```
    /TransactionTypeAndAdditionalParameters/Payment is equal to value  
'AgainstPaymentSettlement'  
Following Must be True  
    /OpeningSettlementAmount Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00145
- *Error Text:* SettlementAmount must be present.

This constraint is defined at the MessageDefinition level.

C63 SettlementChainGuideline

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C64 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C65 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.

C66 SignRule

(Guideline)

When Sign is present, rate must not be zero.

C67 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.

C68 TradeDateTimeUTCRule

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C69 VendorPresenceRule

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

C70 WithLinkageRule

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

28.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

28.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the instructing party.

Datatype: [Max35Text on page 2320](#)

28.4.2 TransactionTypeAndAdditionalParameters <TxTpAndAddtlParams>

Presence: [1..1]

Definition: Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing) and other parameters.

TransactionTypeAndAdditionalParameters <TxTpAndAddtlParams> contains the following elements (see [TransactionTypeAndAdditionalParameters15 on page 1550](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		1550
	Payment <Pmt>	[1..1]	CodeSet		1551
	CommonIdentification <CmonId>	[0..1]	Text		1551
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1551

28.4.3 NumberCounts <NbCounts>

Presence: [0..1]

Definition: Count of the number of transactions linked.

Impacted by: [C18 CurrentInstructionNumberRule](#)

NumberCounts <NbCounts> contains one of the following elements (see [NumberCount2Choice](#) on page 1623 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1623
Or}	TotalNumber <TtlNb>	[1..1]		C22, C10	1623
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1624
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1624

Constraints

- **CurrentInstructionNumberRule**

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

28.4.4 Linkages <Lnkgs>

Presence: [0..*]

Definition: Link to another transaction that must be processed after, before or at the same time.

Impacted by: [C34 LinkedQuantityRule](#)

Linkages <Lnkgs> contains the following elements (see [Linkages64](#) on page 1627 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C79	1627
	MessageNumber <MsgNb>	[0..1]	±	C72	1628
	Reference <Ref>	[1..1]	±		1628
	LinkedQuantity <LkdQty>	[0..1]	±		1629
	ReferenceOwner <RefOwnr>	[0..1]	±		1629

Constraints

- **LinkedQuantityRule**

(Rule)

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

28.4.5 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the securities financing deal.

Impacted by: C3 AdditionalDetailsRule, C17 CurrencyToBuyOrSellRule, C30 InvestorCapacityRule, C43 PlaceOfTradeRule, C68 TradeDateTimeUTCRule

TradeDetails <TradDtIs> contains the following **SecuritiesTradeDetails116** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		949
	PlaceOfClearing <PlcOfClr>	[0..1]	±		950
	TradeDate <TradDt>	[0..1]	±		950
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		950
	DealPrice <DealPric>	[0..1]	±		951
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C36	951
	Reporting <Rptg>	[0..*]	±		951
	TradeTransactionCondition <TradTxCond>	[0..*]	±		951
	InvestorCapacity <InvstrCpcty>	[0..1]	±		952
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		952
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		952
	AffirmationStatus <AffirmSts>	[0..1]	±		952
	MatchingStatus <MtchgSts>	[0..1]	±		953
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtIs>	[0..1]	Text		953
	FXAdditionalDetails <FxAddtlDtIs>	[0..1]	Text		953

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured element.

- **CurrencyToBuyOrSellRule**

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.

- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **PlaceOfTradeRule**

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateTimeUTCRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

28.4.5.1 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification1](#) on page 1590 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1590
	LEI <LEI>	[0..1]	IdentifierSet		1590

28.4.5.2 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1488
	LEI <LEI>	[0..1]	IdentifierSet		1488

28.4.5.3 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate8Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

28.4.5.4 OpeningSettlementDate <OpngSttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

OpeningSettlementDate <OpngSttlmDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

28.4.5.5 DealPrice <DealPric>

Presence: [0..1]

Definition: Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

DealPrice <DealPric> contains the following elements (see [Price10](#) on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1797
{Or	Yielded <Yldd>	[1..1]	Indicator		1798
Or}	ValueType <ValTp>	[1..1]	CodeSet		1798
	Value <Val>	[1..1]	±		1798

28.4.5.6 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C36 NumberRule](#)

Datatype: [Max3Number](#) on page 2316

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

28.4.5.7 Reporting <Rptg>

Presence: [0..*]

Definition: Specifies that a trade is to be reported to a third party.

Reporting <Rptg> contains one of the following elements (see [Reporting6Choice](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1713
Or}	Proprietary <Prtry>	[1..1]	±		1713

28.4.5.8 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see [TradeTransactionCondition5Choice](#) on page 2164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2164
Or}	Proprietary <Prtry>	[1..1]	±		2165

28.4.5.9 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see [InvestorCapacity4Choice](#) on page 1712 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1712
Or}	Proprietary <Prtry>	[1..1]	±		1712

28.4.5.10 TradeOriginatorRole <TradOrgtrRole>

Presence: [0..1]

Definition: Specifies the role of the trading party in the transaction.

TradeOriginatorRole <TradOrgtrRole> contains one of the following elements (see [TradeOriginator3Choice](#) on page 1710 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1711
Or}	Proprietary <Prtry>	[1..1]	±		1711

28.4.5.11 CurrencyToBuyOrSell <CcyToBuyOrSell>

Presence: [0..1]

Definition: Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

CurrencyToBuyOrSell <CcyToBuyOrSell> contains one of the following elements (see [CurrencyToBuyOrSell1Choice](#) on page 1592 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1592
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1592

28.4.5.12 AffirmationStatus <AffirmSts>

Presence: [0..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see [AffirmationStatus8Choice](#) on page 2122 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2122
Or}	Proprietary <Prtry>	[1..1]	±		2122

28.4.5.13 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus27Choice](#) on page 2123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2123
Or}	Proprietary <Prtry>	[1..1]	±		2123

28.4.5.14 SettlementInstructionProcessingAdditionalDetails <SttlInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which cannot be included within the structured fields of the message.

Datatype: [Max350Text](#) on page 2319

28.4.5.15 FXAdditionalDetails <FxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: [Max350Text](#) on page 2319

28.4.6 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C24 DescriptionPresenceRule](#), [C25 DescriptionUsageRule](#), [C32 ISINGuideline](#), [C33 ISINPresenceRule](#), [C37 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

28.4.7 **FinancialInstrumentAttributes <FinInstrmAttrbts>**

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C4 AdditionalDetailsRule, C42 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes111](#) on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1521
	DayCountBasis <DayCntBsis>	[0..1]	±		1521
	RegistrationForm <RegnForm>	[0..1]	±		1522
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1522
	PaymentStatus <PmtSts>	[0..1]	±		1522
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1522
	ClassificationType <ClssfctnTp>	[0..1]	±		1523
	OptionStyle <OptnStyle>	[0..1]	±		1523
	OptionType <OptnTp>	[0..1]	±		1523
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1523
	CouponDate <CpnDt>	[0..1]	Date		1524
	ExpiryDate <XpryDt>	[0..1]	Date		1524
	FloatingRateFixingDate <FltgRateFvgDt>	[0..1]	Date		1524
	MaturityDate <MtrtyDt>	[0..1]	Date		1524
	IssueDate <IsseDt>	[0..1]	Date		1524
	NextCallableDate <NxtClblDt>	[0..1]	Date		1525
	PutableDate <PutblDt>	[0..1]	Date		1525
	DatedDate <DtdDt>	[0..1]	Date		1525
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1525
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1525
	CurrentFactor <CurFctr>	[0..1]	Rate		1525
	NextFactor <NxtFctr>	[0..1]	Rate		1525
	InterestRate <IntrstRate>	[0..1]	Rate		1525
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1526
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1526
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1526
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1526
	PoolNumber <PoolNb>	[0..1]	±		1526
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1527
	CallableIndicator <ClblInd>	[0..1]	Indicator		1527

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1527
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1527
	ExercisePrice <ExrcPric>	[0..1]	±		1527
	SubscriptionPrice <SbcptPric>	[0..1]	±		1528
	ConversionPrice <ConvsPric>	[0..1]	±		1528
	StrikePrice <StrkPric>	[0..1]	±		1528
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1528
	ContractSize <CtrctSz>	[0..1]	±	C28	1529
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1529
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1531

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

28.4.8 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C22 DenominationRule, C47 SafekeepingAccountOrBlockChainAddress1Rule, C51 SafekeepingAccountOrBlockChainAddress2Rule, C55 SafekeepingAccountOrBlockChainAddress3Rule, C57 SafekeepingPlaceGuideline, C58 SafekeepingPlaceRule

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following **QuantityAndAccount95** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		959
	DenominationChoice <DnmtnChc>	[0..1]	Text		960
	AccountOwner <AcctOwnr>	[0..1]	±		960
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		960
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	±		960
	CashAccount <CshAcct>	[0..1]	±		961
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C56	961
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		962

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

 /SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

- **SafekeepingPlaceGuideline**

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

- **SafekeepingPlaceRule**

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

28.4.8.1 SettlementQuantity <StlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see [Quantity51Choice](#) on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1839
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1840

28.4.8.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: [Max210Text](#) on page 2319

28.4.8.3 AccountOwner <AcctOwnc>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnc> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

28.4.8.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

28.4.8.5 BlockchainAddressOrWallet <BlickChainAdrOrWilt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlickChainAdrOrWilt> contains the following elements (see [BlockChainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

28.4.8.6 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see [CashAccountIdentification5Choice](#) on page 1400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1400
Or}	Proprietary <Prtry>	[1..1]	Text		1401

28.4.8.7 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: [C56 SafekeepingPlaceFormatOrLEIRule](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

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.

28.4.8.8 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown62](#) on page 1831 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1831
	LotQuantity <LotQty>	[0..1]	±	C28	1832
	LotDateTime <LotDtTm>	[0..1]	±		1832
	LotPrice <LotPric>	[0..1]	±		1832
	TypeOfPrice <TpOfPric>	[0..1]	±		1833

28.4.9 SecuritiesFinancingDetails <SctiesFincgDtls>

Presence: [1..1]

Definition: Details for the closing of the securities financing transaction.

SecuritiesFinancingDetails <SctiesFincgDtls> contains the following
SecuritiesFinancingTransactionDetails43 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		964
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		964
	TerminationDate <TermtnDt>	[0..1]	±		964
	RateChangeDate <RateChngDt>	[0..1]	±		964
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]	±		964
	CommissionCalculationDate <ComssnClctnDt>	[0..1]	±		965
	RateType <RateTp>	[0..1]	±		965
	Revaluation <Rvaltn>	[0..1]	±		965
	LegalFramework <LglFrmwk>	[0..1]	±		965
	InterestComputationMethod <IntrstCmptnMtd>	[0..1]	±		966
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		966
	InterestPayment <IntrstPmt>	[0..1]	Indicator		966
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		966
	RepurchaseRate <RpRate>	[0..1]	±	C66	967
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C66	967
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C66	967
	ChargesRate <ChrgsRate>	[0..1]	±	C66	968
	PricingRate <PricgRate>	[0..1]	±		968
	Spread <Sprd>	[0..1]	±	C66	969
	TransactionCallDelay <TxCallDely>	[0..1]	Text		969
	TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>	[0..1]	Text		969
	DealAmount <DealAmt>	[0..1]	±		969
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		969
	ForfeitAmount <FrftAmt>	[0..1]	±		970
	PremiumAmount <PrmAmt>	[0..1]	±		970
	TerminationAmountPerPieceOfCollateral <TermtnAmtPerPcOfColl>	[0..1]	±		970
	TerminationTransactionAmount <TermtnTxAmt>	[0..1]	±		971
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		971

28.4.9.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>

Presence: [0..1]

Definition: Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).

Datatype: [Max52Text on page 2320](#)

28.4.9.2 ClosingLegIdentification <ClsgLegId>

Presence: [0..1]

Definition: Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).

Datatype: [Max35Text on page 2320](#)

28.4.9.3 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Closing date/time or maturity date/time of the transaction.

TerminationDate <TermntnDt> contains one of the following elements (see [TerminationDate6Choice on page 1491](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1491
Or}	Code <Cd>	[1..1]			1491
{Or	Code <Cd>	[1..1]	CodeSet		1491
Or}	Proprietary <Prtry>	[1..1]	±		1492

28.4.9.4 RateChangeDate <RateChngDt>

Presence: [0..1]

Definition: Date/Time at which rate change has taken place.

RateChangeDate <RateChngDt> contains one of the following elements (see [DateAndDateTime2Choice on page 1490](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

28.4.9.5 EarliestCallbackDate <EarlstCallBckDt>

Presence: [0..1]

Definition: Earliest date/time at which the call back can take place.

EarliestCallbackDate <EarlstCallBckDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

28.4.9.6 CommissionCalculationDate <ComssnClctnDt>

Presence: [0..1]

Definition: Date/time at which the commission is calculated.

CommissionCalculationDate <ComssnClctnDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

28.4.9.7 RateType <RateTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed or variable.

RateType <RateTp> contains one of the following elements (see [RateType35Choice](#) on page 1841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1841
Or}	Proprietary <Prtry>	[1..1]	±		1841

28.4.9.8 Revaluation <Rvaltn>

Presence: [0..1]

Definition: Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

Revaluation <Rvaltn> contains one of the following elements (see [RevaluationIndicator3Choice](#) on page 1689 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1689
Or}	Proprietary <Prtry>	[1..1]	±		1689

28.4.9.9 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

LegalFramework <LglFrmwk> contains one of the following elements (see [LegalFramework3Choice](#) on page 1717 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1717
Or}	Proprietary <Prtry>	[1..1]	±		1717

28.4.9.10 InterestComputationMethod <IntrstCmptnMtd>

Presence: [0..1]

Definition: Identifies the computation method of accrued interest of the related financial instrument.

InterestComputationMethod <IntrstCmptnMtd> contains one of the following elements (see [InterestComputationMethodFormat4Choice](#) on page 1722 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1722
Or}	Proprietary <Prtry>	[1..1]	±		1725

28.4.9.11 MaturityDateModification <MtrtyDtMod>

Presence: [0..1]

Definition: Indicates whether the maturity date of the securities financing transaction may be modified.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

28.4.9.12 InterestPayment <IntrstPmt>

Presence: [0..1]

Definition: Indicates whether the interest is to be paid to the collateral taker. If set to no, the interest is paid to the collateral giver.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

28.4.9.13 VariableRateSupport <VarblRateSpprt>

Presence: [0..1]

Definition: Index or support rate used together with the spread to calculate the repurchase rate.

VariableRateSupport <VarblRateSpprt> contains the following elements (see [RateName1](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1842
	RateName <RateNm>	[1..1]	Text		1842

28.4.9.14 RepurchaseRate <RpRate>

Presence: [0..1]

Definition: Rate to be used to recalculate the repurchase amount.

Impacted by: [C66 SignRule](#)

RepurchaseRate <RpRate> contains the following elements (see [Rate2](#) on page 1840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1841
	Rate <Rate>	[1..1]	Rate		1841

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

28.4.9.15 StockLoanMargin <StockLnMrgn>

Presence: [0..1]

Definition: Percentage mark-up on a loan consideration used to reflect the lender's risk.

Impacted by: [C66 SignRule](#)

StockLoanMargin <StockLnMrgn> contains the following elements (see [Rate2](#) on page 1840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1841
	Rate <Rate>	[1..1]	Rate		1841

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

28.4.9.16 SecuritiesHaircut <SctiesHrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the security expressed as a percentage.

Impacted by: [C66 SignRule](#)

SecuritiesHaircut <SctiesHrcut> contains the following elements (see [Rate2 on page 1840](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1841
	Rate <Rate>	[1..1]	Rate		1841

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

28.4.9.17 ChargesRate <ChrgsRate>

Presence: [0..1]

Definition: Interest rate paid in the context of a securities financing transaction.

Impacted by: [C66 SignRule](#)

ChargesRate <ChrgsRate> contains the following elements (see [Rate2 on page 1840](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1841
	Rate <Rate>	[1..1]	Rate		1841

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

28.4.9.18 PricingRate <PricgRate>

Presence: [0..1]

Definition: Interest rate to be paid on the transaction amount, as agreed between the counterparties.

PricingRate <PricgRate> contains one of the following elements (see [RateOrName1Choice on page 1726](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C45	1727
Or}	RateName <RateNm>	[1..1]	±		1727

28.4.9.19 Spread <Sprd>

Presence: [0..1]

Definition: Repurchase spread expressed as a rate; margin over or under an index that determines the repurchase rate.

Impacted by: [C66 SignRule](#)

Spread <Sprd> contains the following elements (see [Rate2 on page 1840](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1841
	Rate <Rate>	[1..1]	Rate		1841

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

28.4.9.20 TransactionCallDelay <TxCallDely>

Presence: [0..1]

Definition: Minimum number of days' notice a counterparty needs for terminating the transaction.

Datatype: [Exact3NumericText on page 2317](#)

28.4.9.21 TotalNumberOfCollateralInstructions <TtINbOfCollInstrs>

Presence: [0..1]

Definition: Total number of collateral instructions involved in the transaction.

Datatype: [Exact3NumericText on page 2317](#)

28.4.9.22 DealAmount <DealAmt>

Presence: [0..1]

Definition: Principal amount of a trade (for second leg).

DealAmount <DealAmt> contains the following elements (see [AmountAndDirection21 on page 1448](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

28.4.9.23 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection21](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

28.4.9.24 ForfeitAmount <FrftAmt>

Presence: [0..1]

Definition: Fixed amount of money that has to be paid (instead of interest) in the case of a recall or at the closing date.

ForfeitAmount <FrftAmt> contains the following elements (see [AmountAndDirection21](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

28.4.9.25 PremiumAmount <PrmAmt>

Presence: [0..1]

Definition: Difference between the amount of money of the first leg and the amount of the second leg of the transaction.

PremiumAmount <PrmAmt> contains the following elements (see [AmountAndDirection21](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

28.4.9.26 TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>

Presence: [0..1]

Definition: Amount of money to be settled per piece of collateral to terminate the transaction.

TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl> contains the following elements (see [AmountAndDirection21](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

28.4.9.27 TerminationTransactionAmount <TermntnTxAmt>

Presence: [0..1]

Definition: Total amount of money to be settled to terminate the transaction.

TerminationTransactionAmount <TermntnTxAmt> contains the following elements (see [AmountAndDirection21](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

28.4.9.28 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

Definition: Provides additional information about the second leg in narrative form.

Datatype: [Max140Text](#) on page 2318

28.4.10 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: [C13 CashClearingSystemRule](#), [C27 FXStandingInstructionPresenceRule](#), [C64 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following **SettlementDetails148** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		973
	Priority <Prty>	[0..1]	±		973
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		973
	SettlingCapacity <SttlgCpcty>	[0..1]	±		973
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		974
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		974
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		974
	CashClearingSystem <CshClrSys>	[0..1]	±		975
	TaxCapacity <TaxCpcty>	[0..1]	±		975
	MarketClientSide <MktClntSd>	[0..1]	±		975
	FXStandingInstruction <FxStgInstr>	[0..1]	±		975
	BlockTrade <BlckTrad>	[0..1]	±		976
	LegalRestrictions <LglRstrctns>	[0..1]	±		976
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		976
	NettingEligibility <NetgElgbly>	[0..1]	±		976
	CCPEligibility <CCPElgbly>	[0..1]	±		977
	Tracking <Trckg>	[0..1]	±		977
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		977
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		977
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		978

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **FXStandingInstructionPresenceRule**

(Rule)

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must be absent.

On Condition

 /HoldIndicator is present

 And /HoldIndicator is equal to value 'true'

Following Must be True

 /FXStandingInstruction Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00124
- *Error Text:* FXStandingInstruction must not be present.

• **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

28.4.10.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

28.4.10.2 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction is to be executed with a high priority.

Priority <Prty> contains one of the following elements (see [PriorityNumeric4Choice](#) on page 1708 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1709
Or}	Proprietary <Prtry>	[1..1]	±		1709

28.4.10.3 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition18Choice](#) on page 2156 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2156
Or}	Proprietary <Prtry>	[1..1]	±		2158

28.4.10.4 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see [SettlingCapacity7Choice](#) on page 1703 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1703
Or}	Proprietary <Prtry>	[1..1]	±		1704

28.4.10.5 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

28.4.10.6 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS4Choice](#) on page 1714 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1714
Or}	Proprietary <Prtry>	[1..1]	±		1714

28.4.10.7 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see [BeneficialOwnership4Choice](#) on page 1716 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1716
Or}	Proprietary <Prtry>	[1..1]	±		1717

28.4.10.8 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem4Choice](#) on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

28.4.10.9 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty4Choice](#) on page 1701 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

28.4.10.10 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide6Choice](#) on page 1587 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1587
Or}	Proprietary <Prtry>	[1..1]	±		1587

28.4.10.11 FXStandingInstruction <FxStglInstr>

Presence: [0..1]

Definition: Specifies whether the foreign exchange standing instruction in place should apply.

FXStandingInstruction <FxStglInstr> contains one of the following elements (see [FXStandingInstruction4Choice](#) on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1707
Or}	Proprietary <Prtry>	[1..1]	±		1707

28.4.10.12 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see [BlockTrade4Choice](#) on page 1708 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1708
Or}	Proprietary <Prtry>	[1..1]	±		1708

28.4.10.13 LegalRestrictions <LgIRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LgIRstrctns> contains one of the following elements (see [Restriction5Choice](#) on page 1704 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1704
Or}	Proprietary <Prtry>	[1..1]	±		1704

28.4.10.14 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see [SettlementSystemMethod4Choice](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1703

28.4.10.15 NettingEligibility <NetgElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see [NettingEligibility4Choice](#) on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1706
Or}	Proprietary <Prtry>	[1..1]	±		1706

28.4.10.16 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see [CentralCounterPartyEligibility4Choice](#) on page 1707 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1707
Or}	Proprietary <Prtry>	[1..1]	±		1707

28.4.10.17 Tracking <Trckg>

Presence: [0..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see [Tracking4Choice](#) on page 1701 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1701
Or}	Proprietary <Prtry>	[1..1]	±		1701

28.4.10.18 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see [AutomaticBorrowing6Choice](#) on page 1700 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1700
Or}	Proprietary <Prtry>	[1..1]	±		1700

28.4.10.19 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: SettlementTransactionCondition5Code on page 2295

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

28.4.10.20 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see YesNoIndicator on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

28.4.11 StandingSettlementInstructionDetails <StgSttlInstrDtls>

Presence: [0..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

Impacted by: C69 VendorPresenceRule

StandingSettlementInstructionDetails <StgSttlmInstrDtIs> contains the following **StandingSettlementInstruction18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStglInstrDB>	[1..1]	±		979
	Counterparty <CtrPty>	[1..1]	±		980
	Vendor <Vndr>	[0..1]	±		980
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C10, C23, C38, C39, C40, C41, C63	980
	OtherReceivingSettlementParties <OthrRcvSttlmPties>	[0..1]	±	C10, C23, C38, C39, C40, C41, C63	983

Constraints

- **VendorPresenceRule**

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True

/Vendor Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

28.4.11.1 SettlementStandingInstructionDatabase <SttlmStglInstrDB>

Presence: [1..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

SettlementStandingInstructionDatabase <SttImStgInstrDB> contains one of the following elements (see [SettlementStandingInstructionDatabase4Choice](#) on page 1694 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1694

28.4.11.2 Counterparty <CtrPty>

Presence: [1..1]

Definition: Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

Counterparty <CtrPty> contains one of the following elements (see [Counterparty15Choice](#) on page 1734 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C54, C58	1734
Or}	Buyer <Buyr>	[1..1]	±	C54, C58	1735

28.4.11.3 Vendor <Vndr>

Presence: [0..1]

Definition: Vendor of the settlement standing instruction database that is to be consulted.

Vendor <Vndr> contains the following elements (see [PartyIdentification136](#) on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1779

28.4.11.4 OtherDeliveringSettlementParties <OthrDivrgSttImPties>

Presence: [0..1]

Definition: Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: [C10 BookTransferGuideline](#), [C23 DepositoryGuideline](#), [C38 Party2PresenceRule](#) ____, [C39 Party3PresenceRule](#) ____, [C40 Party4PresenceRule](#) ____, [C41 Party5PresenceRule](#) ____, [C63 SettlementChainGuideline](#)

OtherDeliveringSettlementParties <OthrDlvrGSttlmPties> contains the following elements (see [SettlementParties100 on page 1844](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

• **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

28.4.11.5 OtherReceivingSettlementParties <OthrRcvgSttlmPties>

Presence: [0..1]

Definition: Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: [C10 BookTransferGuideline](#), [C23 DepositoryGuideline](#), [C38 Party2PresenceRule](#), [C39 Party3PresenceRule](#), [C40 Party4PresenceRule](#), [C41 Party5PresenceRule](#), [C63 SettlementChainGuideline](#)

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see [SettlementParties100](#) on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

28.4.12 DeliveringSettlementParties <DivrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C10 BookTransferGuideline](#), [C23 DepositoryGuideline](#), [C38 Party2PresenceRule](#),
[C39 Party3PresenceRule](#), [C40 Party4PresenceRule](#), [C41 Party5PresenceRule](#),
[C63 SettlementChainGuideline](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties100 on page 1844](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see *SecuritiesTransactionType*), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
/Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

28.4.13 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C10 BookTransferGuideline](#), [C23 DepositoryGuideline](#), [C38 Party2PresenceRule](#), [C39 Party3PresenceRule](#), [C40 Party4PresenceRule](#), [C41 Party5PresenceRule](#), [C63 SettlementChainGuideline](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties100](#) on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

28.4.14 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following elements (see [CashParties36](#) on page 1752 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1753
	DebtorAgent <DbtrAgt>	[0..1]	±		1753
	Creditor <Cdtr>	[0..1]	±		1754
	CreditorAgent <CdtrAgt>	[0..1]	±		1754
	Intermediary <Intrmy>	[0..1]	±		1755

28.4.15 OpeningSettlementAmount <OpngSttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.

OpeningSettlementAmount <OpngSttlmAmt> contains the following elements (see AmountAndDirection94 on page 1409 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1410
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1410
	BrokerageAmountIndicator <BrkrGAmntInd>	[0..1]	Indicator		1410
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1410
	Amount <Amt>	[1..1]	Amount	C1, C16	1411
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1411
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1412
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1412
	ValueDate <ValDt>	[0..1]	±		1413

28.4.16 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see [OtherAmounts39](#) on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1437
	ChargesFees <ChrgsFees>	[0..1]	±		1438
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1438
	TradeAmount <TradAmt>	[0..1]	±		1438
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1439
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1439
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1439
	LocalTax <LclTax>	[0..1]	±		1440
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1440
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1440
	Margin <Mrgn>	[0..1]	±		1441
	Other <Othr>	[0..1]	±		1441
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1441
	ShippingAmount <ShppgAmt>	[0..1]	±		1442
	SpecialConcession <SpclCncssn>	[0..1]	±		1442
	StampDuty <StmpDty>	[0..1]	±		1442
	StockExchangeTax <StockXchgTax>	[0..1]	±		1443
	TransferTax <TrfTax>	[0..1]	±		1443
	TransactionTax <TxTax>	[0..1]	±		1443
	ValueAddedTax <ValAddedTax>	[0..1]	±		1444
	WithholdingTax <WhldgTax>	[0..1]	±		1444
	NetGainLoss <NetGnLoss>	[0..1]	±		1444
	ConsumptionTax <CsmptnTax>	[0..1]	±		1445
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1445
	ResearchFee <RsrchFee>	[0..1]	±		1446

28.4.17 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: [C31 InvestorCountryCodeRule](#), [C44 QualifiedForeignIntermediaryRule](#)

OtherBusinessParties <OthrBizPties> contains the following **OtherParties43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C29, C49, C53	993
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C50, C54	995
	StockExchange <StockXchg>	[0..1]	±		996
	TradeRegulator <TradRgltr>	[0..1]	±		996
	TripartyAgent <TrptyAgt>	[0..1]	±	C50, C54	996
	Broker <Brkr>	[0..1]	±	C50, C54	997

Constraints

- **InvestorCountryCodeRule**

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

28.4.17.1 Investor <Invstr>

Presence: [0..*]

Definition: Party, either an individual or organisation, whose assets are being invested.

Impacted by: C29 IdentificationNationalityOfInvestorRule, C49 SafekeepingAccountOrBlockChainAddress1Rule, C53 SafekeepingAccountOrBlockChainAddress2Rule

Investor <Invstr> contains the following elements (see [PartyIdentificationAndAccount197](#) on page 1742 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1743
	LEI <LEI>	[0..1]	IdentifierSet		1743
	AlternateIdentification <AltrnId>	[0..1]	±		1743
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1744
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1744
	BlockchainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1744
	ProcessingIdentification <PrcgId>	[0..1]	Text		1744
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1745

Constraints

- **IdentificationNationalityOfInvestorRule**

(Rule)

Identification and/or Nationality must be present.

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

28.4.17.2 QualifiedForeignIntermediary <QlfdFrngIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

Impacted by: C50 SafekeepingAccountOrBlockChainAddress1Rule, C54 SafekeepingAccountOrBlockChainAddress2Rule

QualifiedForeignIntermediary <QlfdFrngIntrmy> contains the following elements (see PartyIdentificationAndAccount198 on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrnId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1741
	ProcessingIdentification <PrctlId>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

28.4.17.3 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see [PartyIdentificationAndAccount165](#) on page 1756 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1756
	LEI <LEI>	[0..1]	IdentifierSet		1756
	AlternateIdentification <AltrId>	[0..1]	±		1756
	ProcessingIdentification <PrctlId>	[0..1]	Text		1756
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1757

28.4.17.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see [PartyIdentificationAndAccount165](#) on page 1756 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1756
	LEI <LEI>	[0..1]	IdentifierSet		1756
	AlternateIdentification <AltrId>	[0..1]	±		1756
	ProcessingIdentification <PrctlId>	[0..1]	Text		1756
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1757

28.4.17.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

Impacted by: [C50 SafekeepingAccountOrBlockChainAddress1Rule](#), [C54 SafekeepingAccountOrBlockChainAddress2Rule](#)

TripartyAgent <TrptyAgt> contains the following elements (see [PartyIdentificationAndAccount198](#) on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1741
	ProcessingIdentification <Prcgld>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

28.4.17.6 Broker <Brkr>

Presence: [0..1]

Definition: Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

Impacted by: C50 SafekeepingAccountOrBlockChainAddress1Rule ____, C54 SafekeepingAccountOrBlockChainAddress2Rule __

Broker <Brkr> contains the following elements (see PartyIdentificationAndAccount198 on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1741
	ProcessingIdentification <PrctlId>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition
 /SafekeepingAccount is present
 Following Must be True
 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockChainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

28.4.18 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C67 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

29 MX sese.034.001.09 SecuritiesFinancingStatusAdviceV09

29.1 MessageDefinition Functionality

Scope

An securities financing transaction account servicer sends a SecuritiesFinancingStatusAdvice to an account owner to advise the status of a securities financing transaction previously instructed by the account owner.

The status advice may be sent as a response to the request of the account owner or not.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure managing securities financing transactions on behalf of their participants
- an agent (sub-custodian) managing securities financing transactions on behalf of their global custodian customer, or
- a custodian managing securities financing transactions on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesFinancingStatusAdviceV09 MessageDefinition is composed of 8 MessageBuildingBlocks:

- A. TransactionIdentification
Provides unambiguous transaction identification information.
- B. ProcessingStatus
Processing status of the transaction.
- C. MatchingStatus
Provides the matching status of the instruction.
- D. InferredMatchingStatus
Provides the matching status of an instruction as per the account servicer based on an allegation. At this time no matching took place on the market (at the CSD/ICSD).

E. SettlementStatus

Provides the status of settlement of a transaction.

F. RepoCallRequestStatus

Provides the status of the repurchase agreement call request.

G. TransactionDetails

Identifies the details of the transaction.

H. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

29.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgStsAdv>	[1..1]		C34	
	TransactionIdentification <TxId>	[1..1]	±	C19	1012
	ProcessingStatus <PrcgSts>	[0..1]			1012
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1013
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1013
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1013
Or	Rejected <Rjctd>	[1..1]	±		1014
Or	Repair <Rpr>	[1..1]	±		1014
Or	Cancelled <Canc>	[1..1]	±		1014
Or	Proprietary <Prtry>	[1..1]	±		1015
Or	CancellationRequested <CxlReqd>	[1..1]	±	C4	1015
Or}	ModificationRequested <ModReqd>	[1..1]	±	C4	1016
	MatchingStatus <MtchgSts>	[0..1]	±		1016
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		1016
	SettlementStatus <SttlmSts>	[0..1]	±	C25	1017
	RepoCallRequestStatus <RepoCallReqSts>	[0..1]	±		1018
	TransactionDetails <TxDtls>	[0..1]		C3, C26, C28, C30, C37	1018
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		1022
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		1022
	PoolIdentification <PoolId>	[0..1]	Text		1022
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1023
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1023
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		1023
	AccountOwner <AcctOwnr>	[0..1]	±		1023
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1023
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1024
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C31	1024

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1024
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C13, C14, C16, C17, C20	1025
	SettlementQuantity <SttlmQty>	[1..1]	±		1026
	OpeningSettlementAmount <OpngSttlmAmt>	[0..1]	±		1026
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		1027
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		1027
	TerminationDate <TermntnDt>	[0..1]	±		1027
	TradeDate <TradDt>	[0..1]	±		1028
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		1028
	ExpectedValueDate <XpctdValDt>	[0..1]	±		1028
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1029
	RateChangeDate <RateChngDt>	[0..1]	±		1029
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		1029
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1030
	Payment <Pmt>	[1..1]	CodeSet		1030
	SettlementParameters <SttlmParams>	[0..1]	±	C8, C33	1030
	RateType <RateTp>	[0..1]	±		1031
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		1032
	RepurchaseRate <RpRate>	[0..1]	±	C35	1032
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C35	1032
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C35	1033
	PricingRate <PricgRate>	[0..1]	±		1033
	Spread <Sprd>	[0..1]	±	C35	1033
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C7, C12, C21, C22, C23, C24, C32	1034
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C7, C12, C21, C22, C23, C24, C32	1036

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		1039
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1039
	SupplementaryData <SplmtryData>	[0..*]	±	C36	1039

29.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the sender and receiver, if SettlementInstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C4 AdditionalReasonInformationRule

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C5 AdditonalDetailsGuideline

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C6 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C7 BookTransferGuideline

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C8 CashClearingSystemRule

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

C9 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C10 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C11 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C12 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C13 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C14 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C15 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C16 ISINGuideline

(Rule)

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C17 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C18 MarketTypeAndIdentificationRule

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C19 NoAccountOwnerTransactionIdentificationRule

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C20 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C21 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C22 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C23 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C24 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C25 PendingToFailingRule

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

C26 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C27 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C28 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C29 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C30 SafekeepingAccountOrBlockchainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C31 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C32 SettlementChainGuideline

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C33 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C34 SettlementStatusAndMatchedRule

(Rule)

If SettlementStatus is present alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

This constraint is defined at the MessageDefinition level.

C35 SignRule

(Guideline)

When Sign is present, rate must not be zero.

C36 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

C37 TwoLegTransactionOpeningClosingRule

(Rule)

For transactions settling in two legs (Securities Financing), the opening/initiation and closing/return information of the transaction is provided by sending the following combination of SecuritiesMovementType codes and SecuritiesFinancingTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB).

29.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

29.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Impacted by: C19 NoAccountOwnerTransactionIdentificationRule

TransactionIdentification <TxId> contains the following elements (see TransactionIdentifications32 on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1556
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1556
	CommonIdentification <CmonId>	[0..1]	Text		1557

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

29.4.2 ProcessingStatus <PrcgSts>

Presence: [0..1]

Definition: Processing status of the transaction.

ProcessingStatus <PrgcSts> contains one of the following **ProcessingStatus83Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1013
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1013
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1013
Or	Rejected <Rjctd>	[1..1]	±		1014
Or	Repair <Rpr>	[1..1]	±		1014
Or	Cancelled <Canc>	[1..1]	±		1014
Or	Proprietary <Prtry>	[1..1]	±		1015
Or	CancellationRequested <CxlReqd>	[1..1]	±	C4	1015
Or}	ModificationRequested <ModReqd>	[1..1]	±	C4	1016

29.4.2.1 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: Cancellation request from yourself for this instruction is pending waiting for further processing.

PendingCancellation <PdgCxl> contains one of the following elements (see [PendingStatus38Choice](#) on page 2069 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2069
Or}	Reason <Rsn>	[1..*]			2070
	Code <Cd>	[1..1]	±		2070
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2070

29.4.2.2 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see [AcknowledgedAcceptedStatus21Choice](#) on page 2153 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2153
Or}	Reason <Rsn>	[1..*]	±		2153

29.4.2.3 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Processing of the instruction/request is pending.

PendingProcessing <PdgPrcg> contains one of the following elements (see [PendingProcessingStatus12Choice](#) on page 2080 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2080
Or}	Reason <Rsn>	[1..*]			2080
	Code <Cd>	[1..1]	±		2080
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2081

29.4.2.4 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see [RejectionStatus36Choice](#) on page 2036 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2037
Or}	Reason <Rsn>	[1..*]			2037
	Code <Cd>	[1..1]			2037
{Or	Code <Cd>	[1..1]	CodeSet		2037
Or}	Proprietary <Prtry>	[1..1]	±		2039
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2040

29.4.2.5 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/Request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see [RepairStatus14Choice](#) on page 2070 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2070
Or}	Reason <Rsn>	[1..*]			2071
	Code <Cd>	[1..1]	±		2071
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2071

29.4.2.6 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction has been cancelled (only as a response to a SecuritiesTransactionStatusQuery). The status on the processing of a cancellation request must be provided using a SecuritiesTransactionCancellationRequestStatusAdvice.

Cancelled <Canc> contains one of the following elements (see [CancellationStatus16Choice](#) on page 1968 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1968
Or}	Reason <Rsn>	[1..*]			1968
	Code <Cd>	[1..1]	±		1969
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1969

29.4.2.7 Proprietary <Prtry>

Presence: [1..1]

Definition: Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason6](#) on page 2150 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2150
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	2150

29.4.2.8 CancellationRequested <CxIReqd>

Presence: [1..1]

Definition: Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

Impacted by: [C4 AdditionalReasonInformationRule](#)

CancellationRequested <CxIReqd> contains the following elements (see [ProprietaryReason4](#) on page 2066 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2067
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2067

Constraints

- **AdditionalReasonInformationRule**
(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

29.4.2.9 ModificationRequested <ModReqd>

Presence: [1..1]

Definition: Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

Impacted by: [C4 AdditionalReasonInfformationRule](#)

ModificationRequested <ModReqd> contains the following elements (see [ProprietaryReason4 on page 2066](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2067
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2067

Constraints

- **AdditionalReasonInfformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

29.4.3 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus26Choice on page 2116](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	2116
Or	Unmatched <Umtchd>	[1..1]			2117
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2117
Or}	Reason <Rsn>	[1..*]			2117
	Code <Cd>	[1..1]	±		2118
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2118
Or}	Proprietary <Prtry>	[1..1]	±		2118

29.4.4 InferredMatchingStatus <lfrrdMtchgSts>

Presence: [0..1]

Definition: Provides the matching status of an instruction as per the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <IfrrdMtchgSts> contains one of the following elements (see [MatchingStatus26Choice](#) on page 2116 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	2116
Or	Unmatched <Umtchd>	[1..1]			2117
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2117
Or}	Reason <Rsn>	[1..*]			2117
	Code <Cd>	[1..1]	±		2118
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2118
Or}	Proprietary <Prtry>	[1..1]	±		2118

29.4.5 SettlementStatus <SttlmSts>

Presence: [0..1]

Definition: Provides the status of settlement of a transaction.

Impacted by: [C25 PendingToFailingRule](#)

SettlementStatus <SttlmSts> contains one of the following elements (see [SettlementStatus18Choice](#) on page 2110 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		2110
Or	Failing <Fng>	[1..1]			2111
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2111
Or}	Reason <Rsn>	[1..*]			2111
	Code <Cd>	[1..1]			2112
{Or	Code <Cd>	[1..1]	CodeSet		2112
Or}	Proprietary <Prtry>	[1..1]	±		2115
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2116
Or}	Proprietary <Prtry>	[1..1]	±		2116

Constraints

- **PendingToFailingRule**
(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

29.4.6 RepoCallRequestStatus <RepoCallReqSts>

Presence: [0..1]

Definition: Provides the status of the repurchase agreement call request.

RepoCallRequestStatus <RepoCallReqSts> contains one of the following elements (see [RepoCallRequestStatus7Choice](#) on page 2107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]			2107
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2107
Or}	Reason <Rsn>	[1..*]			2108
	Code <Cd>	[1..1]	±		2108
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2108
Or	Denied <Dnd>	[1..1]	±		2108
Or}	Proprietary <Prtry>	[1..1]	±		2109

29.4.7 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

Impacted by: [C3 AdditionalDetailsRule](#), [C26 SafekeepingAccountOrBlockChainAddress1Rule](#), [C28 SafekeepingAccountOrBlockChainAddress2Rule](#), [C30 SafekeepingAccountOrBlockChainAddress3Rule](#), [C37 TwoLegTransactionOpeningClosingRule](#)

TransactionDetails <TxDtIs> contains the following **SecuritiesFinancingTransactionDetails52** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		1022
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		1022
	PoolIdentification <PoolId>	[0..1]	Text		1022
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1023
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1023
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		1023
	AccountOwner <AcctOwnr>	[0..1]	±		1023
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1023
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1024
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C31	1024
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1024
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C13, C14, C16, C17, C20	1025
	SettlementQuantity <SttlmQty>	[1..1]	±		1026
	OpeningSettlementAmount <OpngSttlmAmt>	[0..1]	±		1026
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		1027
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		1027
	TerminationDate <TermntnDt>	[0..1]	±		1027
	TradeDate <TradDt>	[0..1]	±		1028
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		1028
	ExpectedValueDate <XpctdValDt>	[0..1]	±		1028
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1029
	RateChangeDate <RateChngDt>	[0..1]	±		1029
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		1029
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1030
	Payment <Pmt>	[1..1]	CodeSet		1030
	SettlementParameters <SttlmParams>	[0..1]	±	C8, C33	1030

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RateType <RateTp>	[0..1]	±		1031
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		1032
	RepurchaseRate <RpRate>	[0..1]	±	C35	1032
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C35	1032
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C35	1033
	PricingRate <PrigRate>	[0..1]	±		1033
	Spread <Sprd>	[0..1]	±	C35	1033
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C7, C12, C21, C22, C23, C24, C32	1034
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C7, C12, C21, C22, C23, C24, C32	1036
	Investor <Invstr>	[0..1]	±		1039
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1039

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if SettlementInstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet.
Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

 /SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

Error handling:

– *Error severity:* Warning

– *Error Code:* X00553

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet.
Only one of both must be present.

- **TwoLegTransactionOpeningClosingRule**

(Rule)

For transactions settling in two legs (Securities Financing), the opening/initiation and closing/return information of the transaction is provided by sending the following combination of SecuritiesMovementType codes and SecuritiesFinancingTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB).

29.4.7.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>

Presence: [0..1]

Definition: Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).

Datatype: Max52Text on page 2320

29.4.7.2 ClosingLegIdentification <ClsgLegId>

Presence: [0..1]

Definition: Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).

Datatype: Max35Text on page 2320

29.4.7.3 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: [Max35Text on page 2320](#)

29.4.7.4 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: [Max35Text on page 2320](#)

29.4.7.5 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxd>

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: [Max35Text on page 2320](#)

29.4.7.6 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxd>

Presence: [0..1]

Definition: Unique reference identifying the triparty collateral management transaction from the client's point of view.

Datatype: [Max35Text on page 2320](#)

29.4.7.7 AccountOwner <AcctOwnc>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnc> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

29.4.7.8 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

29.4.7.9 BlockChainAddressOrWallet <BlickChainAdrOrWilt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlickChainAdrOrWilt> contains the following elements (see [BlockChainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

29.4.7.10 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: C31 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

 /SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00383

– *Error Text:* SafekeepingPlaceFormat or LEI must be present.

29.4.7.11 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification1](#) on page 1590 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1590
	LEI <LEI>	[0..1]	IdentifierSet		1590

29.4.7.12 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C13 DescriptionPresenceRule](#), [C14 DescriptionUsageRule](#), [C16 ISINGuideline](#), [C17 ISINPresenceRule](#), [C20 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

29.4.7.13 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see [Quantity51Choice](#) on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1839
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1840

29.4.7.14 OpeningSettlementAmount <OpngSttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.

OpeningSettlementAmount <OpngSttlmAmt> contains the following elements (see [AmountAndDirection51](#) on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1451
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1452
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1452

29.4.7.15 TerminationTransactionAmount <TermntnTxAmt>

Presence: [0..1]

Definition: Total amount of money to be settled to terminate the transaction.

TerminationTransactionAmount <TermntnTxAmt> contains the following elements (see [AmountAndDirection21](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

29.4.7.16 OpeningSettlementDate <OpngSttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

OpeningSettlementDate <OpngSttlmDt> contains one of the following elements (see [SettlementDate19Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1490
Or}	DateCode <DtCd>	[1..1]	±		1490

29.4.7.17 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Closing date/time or maturity date/time of the transaction.

TerminationDate <TermntnDt> contains one of the following elements (see [TerminationDate6Choice](#) on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1491
Or}	Code <Cd>	[1..1]			1491
{Or	Code <Cd>	[1..1]	CodeSet		1491
Or}	Proprietary <Prtry>	[1..1]	±		1492

29.4.7.18 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate8Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

29.4.7.19 ExpectedSettlementDate <XpctdSttlmDt>

Presence: [0..1]

Definition: Date/time at which the sender expects settlement.

ExpectedSettlementDate <XpctdSttlmDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

29.4.7.20 ExpectedValueDate <XpctdValDt>

Presence: [0..1]

Definition: For against payment transactions, the value date/time at which the account servicer expects the settlement amount to be credited or debited.

ExpectedValueDate <XpctdValDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

29.4.7.21 LateDeliveryDate <LateDlvryDt>

Presence: [0..1]

Definition: Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

LateDeliveryDate <LateDlvryDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

29.4.7.22 RateChangeDate <RateChngDt>

Presence: [0..1]

Definition: Date/Time at which rate change has taken place.

RateChangeDate <RateChngDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

29.4.7.23 SecuritiesFinancingTransactionType <SctiesFincgTxTp>

Presence: [1..1]

Definition: Specifies the type of securities financing transaction, that is, repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing.

Datatype: [SecuritiesFinancingTransactionType2Code](#) on page 2270

CodeName	Name	Definition
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepo	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

29.4.7.24 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code on page 2241](#)

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

29.4.7.25 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code on page 2185](#)

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

29.4.7.26 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters applied to the settlement of a security transfer.

Impacted by: [C8 CashClearingSystemRule](#), [C33 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails170](#) on page 1956 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1957
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1958
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1958
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1958
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1958
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1959
	CashClearingSystem <CshClrSys>	[0..1]	±		1959
	TaxCapacity <TaxCpcty>	[0..1]	±		1959
	MarketClientSide <MktClntSd>	[0..1]	±		1959
	BlockTrade <BlckTrad>	[0..1]	±		1960
	LegalRestrictions <LglRstrctns>	[0..1]	±		1960
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1960
	NettingEligibility <NetgElgblty>	[0..1]	±		1960
	CCPEligibility <CCPElgbly>	[0..1]	±		1961
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1961
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1961

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

29.4.7.27 RateType <RateTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed or variable.

RateType <RateTp> contains one of the following elements (see [RateType35Choice](#) on page 1841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1841
Or}	Proprietary <Prtry>	[1..1]	±		1841

29.4.7.28 VariableRateSupport <VarblRateSpprt>

Presence: [0..1]

Definition: Index or support rate used together with the spread to calculate the repurchase rate.

VariableRateSupport <VarblRateSpprt> contains the following elements (see [RateName1](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1842
	RateName <RateNm>	[1..1]	Text		1842

29.4.7.29 RepurchaseRate <RpRate>

Presence: [0..1]

Definition: Rate to be used to recalculate the repurchase amount.

Impacted by: [C35 SignRule](#)

RepurchaseRate <RpRate> contains the following elements (see [Rate2](#) on page 1840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1841
	Rate <Rate>	[1..1]	Rate		1841

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

29.4.7.30 StockLoanMargin <StockLnMrgn>

Presence: [0..1]

Definition: Percentage mark-up on a loan consideration used to reflect the lender's risk.

Impacted by: [C35 SignRule](#)

StockLoanMargin <StockLnMrgn> contains the following elements (see [Rate2](#) on page 1840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1841
	Rate <Rate>	[1..1]	Rate		1841

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

29.4.7.31 SecuritiesHaircut <SctiesHrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the security expressed as a percentage.

Impacted by: [C35 SignRule](#)

SecuritiesHaircut <SctiesHrcut> contains the following elements (see [Rate2](#) on page 1840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1841
	Rate <Rate>	[1..1]	Rate		1841

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

29.4.7.32 PricingRate <PricgRate>

Presence: [0..1]

Definition: Interest rate to be paid on the transaction amount, as agreed between the counterparties.

PricingRate <PricgRate> contains one of the following elements (see [RateOrName1Choice](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C45	1727
Or}	RateName <RateNm>	[1..1]	±		1727

29.4.7.33 Spread <Sprd>

Presence: [0..1]

Definition: Repurchase spread expressed as a rate; margin over or under an index that determines the repurchase rate.

Impacted by: [C35 SignRule](#)

Spread <Sprd> contains the following elements (see [Rate2](#) on page 1840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1841
	Rate <Rate>	[1..1]	Rate		1841

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

29.4.7.34 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C7 BookTransferGuideline](#), [C12 DepositoryGuideline](#), [C21 Party2PresenceRule](#), [C22 Party3PresenceRule](#), [C23 Party4PresenceRule](#), [C24 Party5PresenceRule](#), [C32 SettlementChainGuideline](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties101](#) on page 1875 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1877
	Party1 <Pty1>	[0..1]	±	C27, C29	1878
	Party2 <Pty2>	[0..1]	±	C27, C29	1879
	Party3 <Pty3>	[0..1]	±	C27, C29	1880
	Party4 <Pty4>	[0..1]	±	C27, C29	1882
	Party5 <Pty5>	[0..1]	±	C27, C29	1883

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

29.4.7.35 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C7 BookTransferGuideline, C12 DepositoryGuideline, C21 Party2PresenceRule,
C22 Party3PresenceRule, C23 Party4PresenceRule, C24 Party5PresenceRule,
C32 SettlementChainGuideline

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties101 on page 1875](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1877
	Party1 <Pty1>	[0..1]	±	C27, C29	1878
	Party2 <Pty2>	[0..1]	±	C27, C29	1879
	Party3 <Pty3>	[0..1]	±	C27, C29	1880
	Party4 <Pty4>	[0..1]	±	C27, C29	1882
	Party5 <Pty5>	[0..1]	±	C27, C29	1883

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see *SecuritiesTransactionType*), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

• **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

29.4.7.36 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see [PartyIdentification149](#) on page 1763 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1764
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1765
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1765
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

29.4.7.37 SettlementInstructionProcessingAdditionalDetails <SttlInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: [Max350Text](#) on page 2319

29.4.8 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C36 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

30 MX sese.035.001.11 SecuritiesFinancingConfirmationV11

30.1 MessageDefinition Functionality

Scope

A securities financing transaction account servicer sends a SecuritiesFinancingConfirmation to an account owner to confirm or advise of the partial or full settlement of the opening or closing leg of a securities financing transaction.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure managing securities financing transactions on behalf of their participants
- an agent (sub-custodian) managing securities financing transactions on behalf of their global custodian customer, or
- a custodian managing securities financing transactions on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesFinancingConfirmationV11 MessageDefinition is composed of 16 MessageBuildingBlocks:

A. TransactionIdentificationDetails

Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing) and other parameters.

B. AdditionalParameters

Additional parameters for the transaction.

C. TradeDetails

Details of the securities financing deal.

D. FinancialInstrumentIdentification

Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

- E. FinancialInstrumentAttributes
Elements characterising a financial instrument.
- F. QuantityAndAccountDetails
Details related to the account and quantity involved in the transaction.
- G. SecuritiesFinancingDetails
Details of the closing of the securities financing transaction.
- H. StandingSettlementInstructionDetails
Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.
- I. SettlementParameters
Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.
- J. DeliveringSettlementParties
Identifies the chain of delivering settlement parties.
- K. ReceivingSettlementParties
Identifies the chain of receiving settlement parties.
- L. CashParties
Cash parties involved in the transaction if different from the securities settlement parties.
- M. SettledAmount
Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.
- N. OtherAmounts
Other amounts than the settlement amount.
- O. OtherBusinessParties
Other business parties relevant to the transaction.
- P. SupplementaryData
Additional information that cannot be captured in the structured elements and/or any other specific block.

30.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgConf>	[1..1]		C10, C16, C38, C49, C50	
	TransactionIdentificationDetails <TxIdDtIs>	[1..1]	±	C56	1059
	AdditionalParameters <AddtlParams>	[0..1]	±	C30	1061
	TradeDetails <TradDtIs>	[1..1]		C3, C15, C23, C36, C55	1062
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1064
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1064
	TradeDate <TradDt>	[0..1]	±		1064
	SettlementDate <SttlmDt>	[0..1]	±		1064
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		1065
	DealPrice <DealPric>	[0..1]	±		1065
	Reporting <Rptg>	[0..*]	±		1065
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C28	1066
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1066
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1066
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1066
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtIs>	[0..1]	Text		1067
	FXAdditionalDetails <FxAddtlDtIs>	[0..1]	Text		1067
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C18, C19, C25, C26, C29	1067
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C35	1069
	QuantityAndAccountDetails <QtyAndAcctDtIs>	[1..1]		C39, C43, C47	1071
	SettledQuantity <SttldQty>	[1..1]	±		1073
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±	C20	1073
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C20	1074

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PreviouslySettledAmount <PrevsllySttldAmt>	[0..1]	±		1074
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		1074
	AccountOwner <AcctOwnr>	[0..1]	±		1075
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1075
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1075
	CashAccount <CshAcct>	[0..1]	±		1076
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C48	1076
	SecuritiesFinancingDetails <SctiesFincgDtls>	[0..1]			1076
	SecuritiesFinancingTradeldentification <SctiesFincgTradld>	[0..1]	Text		1078
	ClosingLegldentification <ClsgLegld>	[0..1]	Text		1078
	TerminationDate <TermntnDt>	[0..1]	±		1078
	RateChangeDate <RateChngDt>	[0..1]	±		1078
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]	±		1078
	CommissionCalculationDate <ComssnClctnDt>	[0..1]	±		1079
	RateType <RateTp>	[0..1]	±		1079
	Revaluation <Rvaltn>	[0..1]	±		1079
	LegalFramework <LglFrmwk>	[0..1]	±		1079
	InterestComputationMethod <IntrstCmpnMtd>	[0..1]	±		1080
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		1080
	InterestPayment <IntrstPmt>	[0..1]	Indicator		1080
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		1080
	RepurchaseRate <RpRate>	[0..1]	±	C53	1081
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C53	1081
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C53	1081
	ChargesRate <ChrgsRate>	[0..1]	±	C53	1082
	PricingRate <PricgRate>	[0..1]	±		1082
	Spread <Sprd>	[0..1]	±	C53	1083
	TransactionCallDelay <TxCallDely>	[0..1]	Text		1083
	TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>	[0..1]	Text		1083
	DealAmount <DealAmt>	[0..1]	±		1083
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1083

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ForfeitAmount <FrftAmt>	[0..1]	±		1084
	PremiumAmount <PrmAmt>	[0..1]	±		1084
	TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>	[0..1]	±		1084
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		1085
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		1085
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C57	1085
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1086
	Counterparty <CtrPty>	[1..1]	±		1086
	Vendor <Vndr>	[0..1]	±		1086
	OtherDeliveringSettlementParties <OthrDlvrngSttlmPties>	[0..1]	±	C9, C17, C31, C32, C33, C34, C51	1087
	OtherReceivingSettlementParties <OthrRcvngSttlmPties>	[0..1]	±	C9, C17, C31, C32, C33, C34, C51	1089
	SettlementParameters <SttlmParams>	[0..1]		C11, C52	1092
	Priority <Prty>	[0..1]	±		1093
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1093
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1093
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1094
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1094
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1094
	CashClearingSystem <CshClrSys>	[0..1]	±		1094
	TaxCapacity <TaxCpcty>	[0..1]	±		1095
	MarketClientSide <MktClntSd>	[0..1]	±		1095
	BlockTrade <BlckTrad>	[0..1]	±		1095
	LegalRestrictions <LglRstrctns>	[0..1]	±		1095
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1096
	NettingEligibility <NetgElgblty>	[0..1]	±		1096
	CCPEligibility <CCPElgbly>	[0..1]	±		1096

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1096
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1097
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1097
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C9, C17, C31, C32, C33, C34, C51	1097
	ReceivingSettlementParties <RcvvgSttlmPties>	[0..1]	±	C9, C17, C31, C32, C33, C34, C51	1100
	CashParties <CshPties>	[0..1]	±		1102
	SettledAmount <SttldAmt>	[0..1]	±		1103
	OtherAmounts <OthrAmts>	[0..1]	±		1103
	OtherBusinessParties <OthrBizPties>	[0..1]		C24, C37	1104
	Investor <Invstr>	[0..*]	±	C22, C41, C45	1105
	QualifiedForeignIntermediary <QlfdFrngIntrmy>	[0..1]	±	C42, C46	1107
	StockExchange <StockXchg>	[0..1]	±		1108
	TradeRegulator <TradRgltr>	[0..1]	±		1108
	TripartyAgent <TrptyAgt>	[0..1]	±	C42, C46	1108
	Broker <Brkr>	[0..1]	±	C42, C46	1109
	SupplementaryData <SplmtryData>	[0..*]	±	C54	1111

30.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

C4 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C5 AdditionalDetailsRule

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

C6 AdditonalDetailsGuideline

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C7 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C8 BICFI

(Rule)

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00001
- *Error Text:* Invalid FI BIC.

C9 BookTransferGuideline

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C10 BuyerSSIRule

(Rule)

If standing settlement instruction applies and the confirmation is on a delivery, then Buyer must be present. (CrossElementComplexRule)

```
On Condition
  /TransactionIdentificationDetails/SecuritiesMovementType is equal to
value 'Delivery'
And /StandingSettlementInstructionDetails is present
Following Must be True
  /StandingSettlementInstructionDetails/Counterparty/Buyer Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00117
- *Error Text:* Buyer must be present.

This constraint is defined at the MessageDefinition level.

C11 CashClearingSystemRule

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

C12 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C13 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C14 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C15 CurrencyToBuyOrSellRule

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain

settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.

- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.

- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.

- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery

- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.

- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.

- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.

- a bilateral agreement regarding the use of this field has been established.

C16 DeliveringDepositoryAndParty1Rule

(Rule)

If the confirmation is on a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present. (CrossElementComplexRule)

```
On Condition
  /TransactionIdentificationDetails/SecuritiesMovementType is equal to
  value 'Receive'
  And /StandingSettlementInstructionDetails is absent
Following Must be True
  /DeliveringSettlementParties/Depository Must be present
  And /DeliveringSettlementParties/Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00121
- *Error Text:* DeliveringDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C17 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

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 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.

C22 IdentificationNationalityOfInvestorRule

(Rule)

Identification and/or Nationality must be present.

C23 InvestorCapacityRule

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C24 InvestorCountryCodeRule

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

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 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.

C28 NumberRule

(Rule)

If Number is negative, then Sign must be present.

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 PartialSettlementGuideline

(Guideline)

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.
- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on www.smpg.info.

C31 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C32 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C33 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C34 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C35 PlaceOfListingRule

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C36 PlaceOfTradeRule

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C37 QualifiedForeignIntermediaryRule

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C38 ReceivingDepositoryAndParty1Rule

(Rule)

If the confirmation is on a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present. (CrossElementComplexRule)

```
On Condition
  /TransactionIdentificationDetails/SecuritiesMovementType is equal to
value 'Delivery'
  And /StandingSettlementInstructionDetails is absent
Following Must be True
  /ReceivingSettlementParties/Depository Must be present
  And /ReceivingSettlementParties/Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00140
- *Error Text:* ReceivingDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C39 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.

C40 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.

C41 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C42 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C43 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.

C44 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.

C45 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C46 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C47 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C48 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.

C49 SellerSSIRule

(Rule)

If standing settlement instruction applies and the confirmation is on a receive, then Seller must be present. (CrossElementComplexRule)

On Condition

 /TransactionIdentificationDetails/SecuritiesMovementType is equal to
value 'Receive'

 And /StandingSettlementInstructionDetails is present

Following Must be True

 /StandingSettlementInstructionDetails/Counterparty/Seller Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00143
- *Error Text:* Seller must be present.

This constraint is defined at the MessageDefinition level.

C50 SettledAmountRule

(Rule)

If the instruction is against payment, then SettledAmount must be present. (CrossElementComplexRule)

On Condition

 /TransactionIdentificationDetails/Payment is equal to value
'AgainstPaymentSettlement'

Following Must be True

 /SettledAmount Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00144
- *Error Text:* SettledAmount must be present.

This constraint is defined at the MessageDefinition level.

C51 SettlementChainGuideline

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C52 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C53 SignRule

(Guideline)

When Sign is present, rate must not be zero.

C54 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.

C55 TradeDateTimeUTCRule

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C56 TwoLegTransactionOpeningClosingRule

(Rule)

For transactions settling in two legs (Securities Financing), the opening/initiation and closing/return information of the transaction is provided by sending the below combination of SecuritiesMovementType codes and SecuritiesFinancingTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB).

C57 VendorPresenceRule

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

30.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

30.4.1 TransactionIdentificationDetails <TxIdDtIs>

Presence: [1..1]

Definition: Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing) and other parameters.

Impacted by: C56 TwoLegTransactionOpeningClosingRule

TransactionIdentificationDetails <TxIdDtIs> contains the following elements (see [TransactionTypeAndAdditionalParameters16](#) on page 1547 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1548
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1549
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		1549
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1549
	Payment <Pmt>	[1..1]	CodeSet		1549
	CommonIdentification <CmonId>	[0..1]	Text		1550
	PoolIdentification <PoolId>	[0..1]	Text		1550
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1550

Constraints

- **TwoLegTransactionOpeningClosingRule**

(Rule)

For transactions settling in two legs (Securities Financing), the opening/initiation and closing/return information of the transaction is provided by sending the below combination of SecuritiesMovementType codes and SecuritiesFinancingTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB).

30.4.2 AdditionalParameters <AddtlParams>

Presence: [0..1]

Definition: Additional parameters for the transaction.

Impacted by: [C30 PartialSettlementGuideline](#)

AdditionalParameters <AddtlParams> contains the following elements (see [AdditionalParameters24](#) on page 1594 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		1595
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		1595
	PreviousPartialConfirmationIdentification <PrvsPrtlConfId>	[0..1]	Text		1595

Constraints

- **PartialSettlementGuideline**

(Guideline)

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.

- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on www.smpg.info.

30.4.3 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the securities financing deal.

Impacted by: [C3 AdditionalDetailsRule](#), [C15 CurrencyToBuyOrSellRule](#), [C23 InvestorCapacityRule](#), [C36 PlaceOfTradeRule](#), [C55 TradeDateTimeUTCRule](#)

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails115** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1064
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1064
	TradeDate <TradDt>	[0..1]	±		1064
	SettlementDate <SttlmDt>	[0..1]	±		1064
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		1065
	DealPrice <DealPric>	[0..1]	±		1065
	Reporting <Rptg>	[0..*]	±		1065
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C28	1066
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1066
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1066
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1066
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1067
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1067

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **PlaceOfTradeRule**

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateTimeUTCRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

30.4.3.1 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification1](#) on page 1590 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1590
	LEI <LEI>	[0..1]	IdentifierSet		1590

30.4.3.2 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1488
	LEI <LEI>	[0..1]	IdentifierSet		1488

30.4.3.3 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate8Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

30.4.3.4 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate17Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1493
Or}	DateCode <DtCd>	[1..1]	±		1493

30.4.3.5 EffectiveSettlementDate <FctvSttlmDt>

Presence: [1..1]

Definition: Date and time at which a transaction is completed and cleared, that is, payment is effected and securities are delivered.

EffectiveSettlementDate <FctvSttlmDt> contains one of the following elements (see [SettlementDate18Choice](#) on page 1492 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1492
Or}	DateCode <DtCd>	[1..1]	±		1492

30.4.3.6 DealPrice <DealPric>

Presence: [0..1]

Definition: Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

DealPrice <DealPric> contains the following elements (see [Price10](#) on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1797
{Or	Yielded <Yldd>	[1..1]	Indicator		1798
Or}	ValueType <ValTp>	[1..1]	CodeSet		1798
	Value <Val>	[1..1]	±		1798

30.4.3.7 Reporting <Rptg>

Presence: [0..*]

Definition: Specifies that a trade is to be reported to a third party.

Reporting <Rptg> contains one of the following elements (see [Reporting6Choice](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1713
Or}	Proprietary <Prtry>	[1..1]	±		1713

30.4.3.8 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C28 NumberRule](#)

Datatype: [Max3Number](#) on page 2316

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

30.4.3.9 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see [TradeTransactionCondition5Choice](#) on page 2164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2164
Or}	Proprietary <Prtry>	[1..1]	±		2165

30.4.3.10 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see [InvestorCapacity4Choice](#) on page 1712 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1712
Or}	Proprietary <Prtry>	[1..1]	±		1712

30.4.3.11 TradeOriginatorRole <TradOrgtrRole>

Presence: [0..1]

Definition: Specifies the role of the trading party in the transaction.

TradeOriginatorRole <TradOrgtrRole> contains one of the following elements (see [TradeOriginator3Choice](#) on page 1710 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1711
Or}	Proprietary <Prtry>	[1..1]	±		1711

30.4.3.12 SettlementInstructionProcessingAdditionalDetails <SttlInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which cannot be included within the structured fields of the message.

Datatype: [Max350Text](#) on page 2319

30.4.3.13 FXAdditionalDetails <FxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: [Max350Text](#) on page 2319

30.4.4 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C18 DescriptionPresenceRule](#), [C19 DescriptionUsageRule](#), [C25 ISINGuideline](#), [C26 ISINPresenceRule](#), [C29 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

30.4.5 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C4 AdditionalDetailsRule, C35 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes111](#) on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1521
	DayCountBasis <DayCntBsis>	[0..1]	±		1521
	RegistrationForm <RegnForm>	[0..1]	±		1522
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1522
	PaymentStatus <PmtSts>	[0..1]	±		1522
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1522
	ClassificationType <ClssfctnTp>	[0..1]	±		1523
	OptionStyle <OptnStyle>	[0..1]	±		1523
	OptionType <OptnTp>	[0..1]	±		1523
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1523
	CouponDate <CpnDt>	[0..1]	Date		1524
	ExpiryDate <XpryDt>	[0..1]	Date		1524
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1524
	MaturityDate <MtrtyDt>	[0..1]	Date		1524
	IssueDate <IssDt>	[0..1]	Date		1524
	NextCallableDate <NxtClblDt>	[0..1]	Date		1525
	PutableDate <PutblDt>	[0..1]	Date		1525
	DatedDate <DtdDt>	[0..1]	Date		1525
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1525
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1525
	CurrentFactor <CurFctr>	[0..1]	Rate		1525
	NextFactor <NxtFctr>	[0..1]	Rate		1525
	InterestRate <IntrstRate>	[0..1]	Rate		1525
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1526
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1526
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1526
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1526
	PoolNumber <PoolNb>	[0..1]	±		1526
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1527
	CallableIndicator <ClblInd>	[0..1]	Indicator		1527

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1527
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1527
	ExercisePrice <ExrcPric>	[0..1]	±		1527
	SubscriptionPrice <SbcptPric>	[0..1]	±		1528
	ConversionPrice <ConvsPric>	[0..1]	±		1528
	StrikePrice <StrkPric>	[0..1]	±		1528
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1528
	ContractSize <CtrctSz>	[0..1]	±	C28	1529
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1529
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1531

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

30.4.6 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C39 SafekeepingAccountOrBlockChainAddress1Rule, C43 SafekeepingAccountOrBlockChainAddress2Rule, C47 SafekeepingAccountOrBlockChainAddress3Rule

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following **QuantityAndAccount97** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±		1073
	PreviouslySettledQuantity <PrevslySttldQty>	[0..1]	±	C20	1073
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C20	1074
	PreviouslySettledAmount <PrevslySttldAmt>	[0..1]	±		1074
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		1074
	AccountOwner <AcctOwnr>	[0..1]	±		1075
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1075
	BlockchainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	±		1075
	CashAccount <CshAcct>	[0..1]	±		1076
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C48	1076

Constraints

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

30.4.6.1 SettledQuantity <SttldQty>

Presence: [1..1]

Definition: Quantity of financial instrument effectively settled.

SettledQuantity <SttldQty> contains one of the following elements (see [Quantity51Choice](#) on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1839
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1840

30.4.6.2 PreviouslySettledQuantity <PrevslySttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument previously settled.

Impacted by: [C20 DigitalTokenUnitUsageRule](#)

PreviouslySettledQuantity <PrevslySttldQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

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).

30.4.6.3 RemainingToBeSettledQuantity <RmngToBeSttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument remaining to be settled.

Impacted by: [C20 DigitalTokenUnitUsageRule](#)

RemainingToBeSettledQuantity <RmngToBeSttldQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

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).

30.4.6.4 PreviouslySettledAmount <PrevslySttldAmt>

Presence: [0..1]

Definition: Amount of money previously settled.

PreviouslySettledAmount <PrevslySttldAmt> contains the following elements (see [AmountAndDirection5](#) on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1460
	CreditDebit <CdtDbt>	[0..1]	CodeSet		1460

30.4.6.5 RemainingToBeSettledAmount <RmngToBeSttldAmt>

Presence: [0..1]

Definition: Amount of money remaining to be settled.

RemainingToBeSettledAmount <RmngToBeSttldAmt> contains the following elements (see [AmountAndDirection5](#) on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1460
	CreditDebit <CdtDbt>	[0..1]	CodeSet		1460

30.4.6.6 AccountOwner <AcctOwnc>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnc> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

30.4.6.7 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

30.4.6.8 BlockChainAddressOrWallet <BlckChainAdrOrWllet>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWllet> contains the following elements (see [BlockChainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

30.4.6.9 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see [CashAccountIdentification5Choice](#) on page 1400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1400
Or}	Proprietary <Prtry>	[1..1]	Text		1401

30.4.6.10 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: [C48 SafekeepingPlaceFormatOrLEIRule](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

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.

30.4.7 SecuritiesFinancingDetails <SctiesFincgDtls>

Presence: [0..1]

Definition: Details of the closing of the securities financing transaction.

SecuritiesFinancingDetails <SctiesFincgDtls> contains the following
SecuritiesFinancingTransactionDetails43 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		1078
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		1078
	TerminationDate <TermtnDt>	[0..1]	±		1078
	RateChangeDate <RateChngDt>	[0..1]	±		1078
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]	±		1078
	CommissionCalculationDate <ComssnClctnDt>	[0..1]	±		1079
	RateType <RateTp>	[0..1]	±		1079
	Revaluation <Rvaltn>	[0..1]	±		1079
	LegalFramework <LglFrmwk>	[0..1]	±		1079
	InterestComputationMethod <IntrstCmptnMtd>	[0..1]	±		1080
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		1080
	InterestPayment <IntrstPmt>	[0..1]	Indicator		1080
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		1080
	RepurchaseRate <RpRate>	[0..1]	±	C53	1081
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C53	1081
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C53	1081
	ChargesRate <ChrgsRate>	[0..1]	±	C53	1082
	PricingRate <PricgRate>	[0..1]	±		1082
	Spread <Sprd>	[0..1]	±	C53	1083
	TransactionCallDelay <TxCallDely>	[0..1]	Text		1083
	TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>	[0..1]	Text		1083
	DealAmount <DealAmt>	[0..1]	±		1083
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1083
	ForfeitAmount <FrftAmt>	[0..1]	±		1084
	PremiumAmount <PrmAmt>	[0..1]	±		1084
	TerminationAmountPerPieceOfCollateral <TermtnAmtPerPcOfColl>	[0..1]	±		1084
	TerminationTransactionAmount <TermtnTxAmt>	[0..1]	±		1085
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		1085

30.4.7.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>

Presence: [0..1]

Definition: Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).

Datatype: [Max52Text on page 2320](#)

30.4.7.2 ClosingLegIdentification <ClsgLegId>

Presence: [0..1]

Definition: Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).

Datatype: [Max35Text on page 2320](#)

30.4.7.3 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Closing date/time or maturity date/time of the transaction.

TerminationDate <TermntnDt> contains one of the following elements (see [TerminationDate6Choice on page 1491](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1491
Or}	Code <Cd>	[1..1]			1491
{Or	Code <Cd>	[1..1]	CodeSet		1491
Or}	Proprietary <Prtry>	[1..1]	±		1492

30.4.7.4 RateChangeDate <RateChngDt>

Presence: [0..1]

Definition: Date/Time at which rate change has taken place.

RateChangeDate <RateChngDt> contains one of the following elements (see [DateAndDateTime2Choice on page 1490](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

30.4.7.5 EarliestCallbackDate <EarlstCallBckDt>

Presence: [0..1]

Definition: Earliest date/time at which the call back can take place.

EarliestCallbackDate <EarlstCallBckDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

30.4.7.6 CommissionCalculationDate <ComssnClctnDt>

Presence: [0..1]

Definition: Date/time at which the commission is calculated.

CommissionCalculationDate <ComssnClctnDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

30.4.7.7 RateType <RateTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed or variable.

RateType <RateTp> contains one of the following elements (see [RateType35Choice](#) on page 1841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1841
Or}	Proprietary <Prtry>	[1..1]	±		1841

30.4.7.8 Revaluation <Rvaltn>

Presence: [0..1]

Definition: Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

Revaluation <Rvaltn> contains one of the following elements (see [RevaluationIndicator3Choice](#) on page 1689 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1689
Or}	Proprietary <Prtry>	[1..1]	±		1689

30.4.7.9 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

LegalFramework <LglFrmwk> contains one of the following elements (see [LegalFramework3Choice](#) on page 1717 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1717
Or}	Proprietary <Prtry>	[1..1]	±		1717

30.4.7.10 InterestComputationMethod <IntrstCmptnMtd>

Presence: [0..1]

Definition: Identifies the computation method of accrued interest of the related financial instrument.

InterestComputationMethod <IntrstCmptnMtd> contains one of the following elements (see [InterestComputationMethodFormat4Choice](#) on page 1722 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1722
Or}	Proprietary <Prtry>	[1..1]	±		1725

30.4.7.11 MaturityDateModification <MtrtyDtMod>

Presence: [0..1]

Definition: Indicates whether the maturity date of the securities financing transaction may be modified.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

30.4.7.12 InterestPayment <IntrstPmt>

Presence: [0..1]

Definition: Indicates whether the interest is to be paid to the collateral taker. If set to no, the interest is paid to the collateral giver.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

30.4.7.13 VariableRateSupport <VarblRateSpprt>

Presence: [0..1]

Definition: Index or support rate used together with the spread to calculate the repurchase rate.

VariableRateSupport <VarblRateSpprt> contains the following elements (see [RateName1](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1842
	RateName <RateNm>	[1..1]	Text		1842

30.4.7.14 RepurchaseRate <RpRate>

Presence: [0..1]

Definition: Rate to be used to recalculate the repurchase amount.

Impacted by: [C53 SignRule](#)

RepurchaseRate <RpRate> contains the following elements (see [Rate2](#) on page 1840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1841
	Rate <Rate>	[1..1]	Rate		1841

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

30.4.7.15 StockLoanMargin <StockLnMrgn>

Presence: [0..1]

Definition: Percentage mark-up on a loan consideration used to reflect the lender's risk.

Impacted by: [C53 SignRule](#)

StockLoanMargin <StockLnMrgn> contains the following elements (see [Rate2](#) on page 1840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1841
	Rate <Rate>	[1..1]	Rate		1841

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

30.4.7.16 SecuritiesHaircut <SctiesHrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the security expressed as a percentage.

Impacted by: [C53 SignRule](#)

SecuritiesHaircut <SctiesHrcut> contains the following elements (see [Rate2 on page 1840](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1841
	Rate <Rate>	[1..1]	Rate		1841

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

30.4.7.17 ChargesRate <ChrgsRate>

Presence: [0..1]

Definition: Interest rate paid in the context of a securities financing transaction.

Impacted by: [C53 SignRule](#)

ChargesRate <ChrgsRate> contains the following elements (see [Rate2 on page 1840](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1841
	Rate <Rate>	[1..1]	Rate		1841

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

30.4.7.18 PricingRate <PricgRate>

Presence: [0..1]

Definition: Interest rate to be paid on the transaction amount, as agreed between the counterparties.

PricingRate <PricgRate> contains one of the following elements (see [RateOrName1Choice on page 1726](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C45	1727
Or}	RateName <RateNm>	[1..1]	±		1727

30.4.7.19 Spread <Sprd>

Presence: [0..1]

Definition: Repurchase spread expressed as a rate; margin over or under an index that determines the repurchase rate.

Impacted by: [C53 SignRule](#)

Spread <Sprd> contains the following elements (see [Rate2](#) on page 1840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1841
	Rate <Rate>	[1..1]	Rate		1841

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

30.4.7.20 TransactionCallDelay <TxCallDely>

Presence: [0..1]

Definition: Minimum number of days' notice a counterparty needs for terminating the transaction.

Datatype: [Exact3NumericText](#) on page 2317

30.4.7.21 TotalNumberOfCollateralInstructions <TtINbOfCollInstrs>

Presence: [0..1]

Definition: Total number of collateral instructions involved in the transaction.

Datatype: [Exact3NumericText](#) on page 2317

30.4.7.22 DealAmount <DealAmt>

Presence: [0..1]

Definition: Principal amount of a trade (for second leg).

DealAmount <DealAmt> contains the following elements (see [AmountAndDirection21](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

30.4.7.23 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection21](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

30.4.7.24 ForfeitAmount <FrftAmt>

Presence: [0..1]

Definition: Fixed amount of money that has to be paid (instead of interest) in the case of a recall or at the closing date.

ForfeitAmount <FrftAmt> contains the following elements (see [AmountAndDirection21](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

30.4.7.25 PremiumAmount <PrmAmt>

Presence: [0..1]

Definition: Difference between the amount of money of the first leg and the amount of the second leg of the transaction.

PremiumAmount <PrmAmt> contains the following elements (see [AmountAndDirection21](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

30.4.7.26 TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>

Presence: [0..1]

Definition: Amount of money to be settled per piece of collateral to terminate the transaction.

TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl> contains the following elements (see [AmountAndDirection21](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

30.4.7.27 TerminationTransactionAmount <TermntnTxAmt>

Presence: [0..1]

Definition: Total amount of money to be settled to terminate the transaction.

TerminationTransactionAmount <TermntnTxAmt> contains the following elements (see AmountAndDirection21 on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

30.4.7.28 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

Definition: Provides additional information about the second leg in narrative form.

Datatype: Max140Text on page 2318

30.4.8 StandingSettlementInstructionDetails <StgSttlmInstrDtIs>

Presence: [0..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

Impacted by: C57 VendorPresenceRule

StandingSettlementInstructionDetails <StgSttlmInstrDtIs> contains the following StandingSettlementInstruction18 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1086
	Counterparty <CtrPty>	[1..1]	±		1086
	Vendor <Vndr>	[0..1]	±		1086
	OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>	[0..1]	±	C9, C17, C31, C32, C33, C34, C51	1087
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C17, C31, C32, C33, C34, C51	1089

Constraints

- **VendorPresenceRule**

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'
Following Must be True
/Vendor Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

30.4.8.1 SettlementStandingInstructionDatabase <SttImStgInstrDB>

Presence: [1..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

SettlementStandingInstructionDatabase <SttImStgInstrDB> contains one of the following elements (see [SettlementStandingInstructionDatabase4Choice](#) on page 1694 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1694

30.4.8.2 Counterparty <CtrPty>

Presence: [1..1]

Definition: Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

Counterparty <CtrPty> contains one of the following elements (see [Counterparty15Choice](#) on page 1734 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C54, C58	1734
Or}	Buyer <Buyr>	[1..1]	±	C54, C58	1735

30.4.8.3 Vendor <Vndr>

Presence: [0..1]

Definition: Vendor of the settlement standing instruction database that is to be consulted.

Vendor <Vndr> contains the following elements (see [PartyIdentification136](#) on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1779

30.4.8.4 OtherDeliveringSettlementParties <OthrDlvrngSttlmPties>

Presence: [0..1]

Definition: Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: [C9 BookTransferGuideline](#), [C17 DepositoryGuideline](#), [C31 Party2PresenceRule](#), [C32 Party3PresenceRule](#), [C33 Party4PresenceRule](#), [C34 Party5PresenceRule](#), [C51 SettlementChainGuideline](#)

OtherDeliveringSettlementParties <OthrDlvrngSttlmPties> contains the following elements (see [SettlementParties100](#) on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```


Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

30.4.8.5 OtherReceivingSettlementParties <OthrRcvgSttlmPties>

Presence: [0..1]

Definition: Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: C9 BookTransferGuideline, C17 DepositoryGuideline, C31 Party2PresenceRule,
C32 Party3PresenceRule, C33 Party4PresenceRule, C34 Party5PresenceRule,
C51 SettlementChainGuideline

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see [SettlementParties100](#) on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

30.4.9 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: [C11 CashClearingSystemRule](#), [C52 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following **SettlementDetails147** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prty>	[0..1]	±		1093
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1093
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1093
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1094
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1094
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1094
	CashClearingSystem <CshClrSys>	[0..1]	±		1094
	TaxCapacity <TaxCpcty>	[0..1]	±		1095
	MarketClientSide <MktClntSd>	[0..1]	±		1095
	BlockTrade <BlckTrad>	[0..1]	±		1095
	LegalRestrictions <LglRstrctns>	[0..1]	±		1095
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1096
	NettingEligibility <NetgElgbly>	[0..1]	±		1096
	CCPEligibility <CCPElgbly>	[0..1]	±		1096
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1096
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1097
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1097

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

30.4.9.1 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction was executed with a high priority.

Priority <Prty> contains one of the following elements (see [PriorityNumeric4Choice](#) on page 1708 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1709
Or}	Proprietary <Prty>	[1..1]	±		1709

30.4.9.2 SettlementTransactionCondition <StlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade was to be settled.

SettlementTransactionCondition <StlmTxCond> contains one of the following elements (see [SettlementTransactionCondition18Choice](#) on page 2156 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2156
Or}	Proprietary <Prty>	[1..1]	±		2158

30.4.9.3 SettlingCapacity <StlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <StlgCpcty> contains one of the following elements (see [SettlingCapacity7Choice](#) on page 1703 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1703
Or}	Proprietary <Prty>	[1..1]	±		1704

30.4.9.4 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

30.4.9.5 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS4Choice](#) on page 1714 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1714
Or}	Proprietary <Prtry>	[1..1]	±		1714

30.4.9.6 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there was change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see [BeneficialOwnership4Choice](#) on page 1716 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1716
Or}	Proprietary <Prtry>	[1..1]	±		1717

30.4.9.7 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem4Choice](#) on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

30.4.9.8 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty4Choice](#) on page 1701 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

30.4.9.9 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction was for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide6Choice](#) on page 1587 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1587
Or}	Proprietary <Prtry>	[1..1]	±		1587

30.4.9.10 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction was a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see [BlockTrade4Choice](#) on page 1708 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1708
Or}	Proprietary <Prtry>	[1..1]	±		1708

30.4.9.11 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LgIRstrctns> contains one of the following elements (see [Restriction5Choice](#) on page 1704 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1704
Or}	Proprietary <Prtry>	[1..1]	±		1704

30.4.9.12 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction was to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see [SettlementSystemMethod4Choice](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1703

30.4.9.13 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see [NettingEligibility4Choice](#) on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1706
Or}	Proprietary <Prtry>	[1..1]	±		1706

30.4.9.14 CCPEligibility <CCPElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgblty> contains one of the following elements (see [CentralCounterPartyEligibility4Choice](#) on page 1707 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1707
Or}	Proprietary <Prtry>	[1..1]	±		1707

30.4.9.15 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see AutomaticBorrowing6Choice on page 1700 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1700
Or}	Proprietary <Prtry>	[1..1]	±		1700

30.4.9.16 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement was allowed.

Datatype: SettlementTransactionCondition5Code on page 2295

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

30.4.9.17 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities were requested to be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see YesNoIndicator on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

30.4.10 DeliveringSettlementParties <DlvrngSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C9 BookTransferGuideline, C17 DepositoryGuideline, C31 Party2PresenceRule, C32 Party3PresenceRule, C33 Party4PresenceRule, C34 Party5PresenceRule, C51 SettlementChainGuideline

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties100 on page 1844](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see `SecuritiesTransactionType`), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

30.4.11 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C9 BookTransferGuideline](#), [C17 DepositoryGuideline](#), [C31 Party2PresenceRule](#), [C32 Party3PresenceRule](#), [C33 Party4PresenceRule](#), [C34 Party5PresenceRule](#), [C51 SettlementChainGuideline](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties100](#) on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
 Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

30.4.12 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following elements (see [CashParties36](#) on page 1752 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1753
	DebtorAgent <DbtrAgt>	[0..1]	±		1753
	Creditor <Cdtr>	[0..1]	±		1754
	CreditorAgent <CdtrAgt>	[0..1]	±		1754
	Intermediary <Intrmy>	[0..1]	±		1755

30.4.13 SettledAmount <SttldAmt>

Presence: [0..1]

Definition: Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

SettledAmount <SttldAmt> contains the following elements (see [AmountAndDirection94](#) on page 1409 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1410
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1410
	BrokerageAmountIndicator <BrkrGAmntInd>	[0..1]	Indicator		1410
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1410
	Amount <Amt>	[1..1]	Amount	C1, C16	1411
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1411
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1412
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1412
	ValueDate <ValDt>	[0..1]	±		1413

30.4.14 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see [OtherAmounts41](#) on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1417
	ChargesFees <ChrgsFees>	[0..1]	±		1418
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1418
	TradeAmount <TradAmt>	[0..1]	±		1418
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1419
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1419
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1419
	LocalTax <LclTax>	[0..1]	±		1420
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1420
	Margin <Mrgn>	[0..1]	±		1420
	Other <Othr>	[0..1]	±		1421
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1421
	ShippingAmount <ShppgAmt>	[0..1]	±		1421
	SpecialConcession <SpclCncssn>	[0..1]	±		1422
	StampDuty <StmpDty>	[0..1]	±		1422
	StockExchangeTax <StockXchgTax>	[0..1]	±		1423
	TransferTax <TrfTax>	[0..1]	±		1423
	TransactionTax <TxTax>	[0..1]	±		1423
	ValueAddedTax <ValAddedTax>	[0..1]	±		1424
	WithholdingTax <WhldgTax>	[0..1]	±		1424
	NetGainLoss <NetGnLoss>	[0..1]	±		1424
	ConsumptionTax <CsmptnTax>	[0..1]	±		1425
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1425
	BookValue <BookVal>	[0..1]	±		1425
	ResearchFee <RsrchFee>	[0..1]	±		1426

30.4.15 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: [C24 InvestorCountryCodeRule](#), [C37 QualifiedForeignIntermediaryRule](#)

OtherBusinessParties <OthrBizPties> contains the following **OtherParties43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C22, C41, C45	1105
	QualifiedForeignIntermediary <QlfdFrqnIntrmy>	[0..1]	±	C42, C46	1107
	StockExchange <StockXchg>	[0..1]	±		1108
	TradeRegulator <TradRgltr>	[0..1]	±		1108
	TripartyAgent <TrptyAgt>	[0..1]	±	C42, C46	1108
	Broker <Brkr>	[0..1]	±	C42, C46	1109

Constraints

- **InvestorCountryCodeRule**

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

30.4.15.1 Investor <Invstr>

Presence: [0..*]

Definition: Party, either an individual or organisation, whose assets are being invested.

Impacted by: C22 IdentificationNationalityOfInvestorRule, C41 SafekeepingAccountOrBlockChainAddress1Rule, C45 SafekeepingAccountOrBlockChainAddress2Rule

Investor <Invstr> contains the following elements (see [PartyIdentificationAndAccount197](#) on page 1742 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1743
	LEI <LEI>	[0..1]	IdentifierSet		1743
	AlternateIdentification <AltrnId>	[0..1]	±		1743
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1744
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1744
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1744
	ProcessingIdentification <PrcgId>	[0..1]	Text		1744
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1745

Constraints

- **IdentificationNationalityOfInvestorRule**

(Rule)

Identification and/or Nationality must be present.

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

30.4.15.2 QualifiedForeignIntermediary <QlfdFrngIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

Impacted by: [C42 SafekeepingAccountOrBlockChainAddress1Rule](#), [C46 SafekeepingAccountOrBlockChainAddress2Rule](#)

QualifiedForeignIntermediary <QlfdFrngIntrmy> contains the following elements (see [PartyIdentificationAndAccount198](#) on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrnId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1741
	ProcessingIdentification <PrctlId>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

30.4.15.3 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see [PartyIdentificationAndAccount165](#) on page 1756 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1756
	LEI <LEI>	[0..1]	IdentifierSet		1756
	AlternateIdentification <AltrId>	[0..1]	±		1756
	ProcessingIdentification <PrctlId>	[0..1]	Text		1756
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1757

30.4.15.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see [PartyIdentificationAndAccount165](#) on page 1756 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1756
	LEI <LEI>	[0..1]	IdentifierSet		1756
	AlternateIdentification <AltrId>	[0..1]	±		1756
	ProcessingIdentification <PrctlId>	[0..1]	Text		1756
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1757

30.4.15.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

Impacted by: [C42 SafekeepingAccountOrBlockChainAddress1Rule](#), [C46 SafekeepingAccountOrBlockChainAddress2Rule](#)

TripartyAgent <TrptyAgt> contains the following elements (see [PartyIdentificationAndAccount198](#) on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockchainAddressOrWallet <BlckChainAdrOrWlIt>	[0..1]	Text		1741
	ProcessingIdentification <Prcgld>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

30.4.15.6 Broker <Brkr>

Presence: [0..1]

Definition: Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

Impacted by: C42 SafekeepingAccountOrBlockChainAddress1Rule , C46 SafekeepingAccountOrBlockChainAddress2Rule

Broker <Brkr> contains the following elements (see PartyIdentificationAndAccount198 on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1741
	ProcessingIdentification <PrctlId>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition
 /SafekeepingAccount is present
 Following Must be True
 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockChainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet.
Only one of both may be present.

30.4.16 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C54 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

31 **MX sese.036.001.08**

SecuritiesFinancingModificationInstructionV08

31.1 **MessageDefinition Functionality**

Scope

An account owner sends a SecuritiesFinancingModificationInstruction to a securities financing transaction account servicer to notify the securities financing transaction account servicer of an update in the details of a repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing transaction that does not impact the original transaction securities quantity.

Such a change may be:

- the providing of closing details not available at the time of the sending of the Securities Financing Instruction, for example, termination date for an open repo,
- the providing of a new rate, for example, a repo rate,
- the rollover of a position extending the closing or maturity date.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of securities financing transactions to a central securities depository or another settlement market infrastructure.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesFinancingModificationInstructionV08 MessageDefinition is composed of 10 MessageBuildingBlocks:

- A. TransactionTypeAndModificationAdditionalParameters
Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing), modification information and other parameters.
- B. TradeDetails
Details of the securities financing deal.
- C. FinancialInstrumentIdentification
Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.
- D. QuantityAndAccountDetails
Details related to the account and quantity involved in the transaction.
- E. SecuritiesFinancingAdditionalDetails
Details of the closing of the securities financing transaction.
- F. SettlementParameters
Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.
- G. DeliveringSettlementParties
Identifies the chain of delivering settlement parties.
- H. ReceivingSettlementParties
Identifies the chain of receiving settlement parties.
- I. OpeningSettlementAmount
Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.
- J. SupplementaryData
Additional information that cannot be captured in the structured elements and/or any other specific block.

31.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgModInstr>	[1..1]		C31	
	TransactionTypeAndModificationAdditionalParameters <TxTpAndModAddtlParams>	[1..1]	±		1123
	TradeDetails <TradDtls>	[1..1]	±	C3, C36	1124
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C12, C13, C17, C18, C20	1124
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]	±	C25, C27, C29	1126
	SecuritiesFinancingAdditionalDetails <SctiesFincgAddtlDtls>	[1..1]			1127
	SecuritiesFinancingTradIdentification <SctiesFincgTradId>	[0..1]	Text		1129
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		1129
	TerminationDate <TermtnDt>	[0..1]	±		1129
	RateChangeDate <RateChngDt>	[0..1]	±		1129
	EarliestCallbackDate <EarlstCallBckDt>	[0..1]	±		1129
	CommissionCalculationDate <ComssnClctnDt>	[0..1]	±		1130
	RateType <RateTp>	[0..1]	±		1130
	Revaluation <Rvaltn>	[0..1]	±		1130
	LegalFramework <LglFrmwk>	[0..1]	±		1130
	InterestComputationMethod <IntrstCmptnMtd>	[0..1]	±		1131
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		1131
	InterestPayment <IntrstPmt>	[0..1]	Indicator		1131
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		1131
	RepurchaseRate <RpRate>	[0..1]	±	C34	1132
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C34	1132
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C34	1132
	ChargesRate <ChrgsRate>	[0..1]	±	C34	1133
	PricingRate <PricgRate>	[0..1]	±		1133
	Spread <Sprd>	[0..1]	±	C34	1134
	TransactionCallDelay <TxCallDely>	[0..1]	Text		1134
	TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>	[0..1]	Text		1134

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1134
	DealAmount <DealAmt>	[0..1]	±		1134
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1135
	ForfeitAmount <FrftAmt>	[0..1]	±		1135
	PremiumAmount <PrmAmt>	[0..1]	±		1135
	TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>	[0..1]	±		1136
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		1136
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		1136
	SettlementParameters <SttlmParams>	[0..1]		C7, C15, C33	1136
	HoldIndicator <HldInd>	[0..1]	Indicator		1138
	Priority <Prty>	[0..1]	±		1138
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1138
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1138
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1139
	SecuritiesRTGS <SciesRTGS>	[0..1]	±		1139
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1139
	CashClearingSystem <CshClrSys>	[0..1]	±		1140
	TaxCapacity <TaxCpcty>	[0..1]	±		1140
	MarketClientSide <MktClntSd>	[0..1]	±		1140
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1140
	BlockTrade <BlckTrad>	[0..1]	±		1141
	LegalRestrictions <LglRstrctns>	[0..1]	±		1141
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1141
	NettingEligibility <NetgElgblty>	[0..1]	±		1141
	CCPEligibility <CCPElgblty>	[0..1]	±		1142
	Tracking <Trckg>	[0..1]	±		1142
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1142
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1142
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1143
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C6, C11, C21,	1143

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C22, C23, C24, C32	
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C6, C11, C21, C22, C23, C24, C32	1145
	OpeningSettlementAmount <OpngSttlmAmt>	[0..1]	±		1148
	SupplementaryData <SplmtryData>	[0..*]	±	C35	1148

31.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the sender and receiver, if InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C4 AdditionalDetailsGuideline

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C5 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C6 BookTransferGuideline

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C7 CashClearingSystemRule

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

C8 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C9 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C10 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C11 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C12 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C13 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C14 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C15 FXStandingInstructionPresenceRule

(Rule)

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00124
- *Error Text:* FXStandingInstruction must not be present.

C16 IBAN

(Rule)

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00003
- *Error Text:* Invalid IBAN format or invalid check digits.

C17 ISINGuideline

(Rule)

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C18 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C19 NumberRule

(Rule)

If Number is negative, then Sign must be present.

C20 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C21 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C22 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C23 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C24 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C25 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C26 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C27 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C28 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C29 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C30 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C31 SettlementAmountRule

(Rule)

If the Transaction is against payment, then OpeningSettlementAmount must be present. (CrossElementComplexRule)

On Condition

```
    /TransactionTypeAndModificationAdditionalParameters/Payment is equal to  
value 'AgainstPaymentSettlement'
```

Following Must be True

```
    /OpeningSettlementAmount Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00145
- *Error Text:* SettlementAmount must be present.

This constraint is defined at the MessageDefinition level.

C32 SettlementChainGuideline

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C33 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C34 SignRule

(Guideline)

When Sign is present, rate must not be zero.

C35 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

C36 TradeDateTimeUTCRule

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

31.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

31.4.1 TransactionTypeAndModificationAdditionalParameters <TxTpAndModAddtlParams>

Presence: [1..1]

Definition: Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing), modification information and other parameters.

TransactionTypeAndModificationAdditionalParameters <TxTpAndModAddtlParams> contains the following elements (see [TransactionTypeAndAdditionalParameters17](#) on page 1545 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1546
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1546
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		1546
	Payment <Pmt>	[1..1]	CodeSet		1546
	ModificationType <ModTp>	[0..1]	±		1546
	CommonIdentification <CmonId>	[0..1]	Text		1547
	PoolIdentification <PoolId>	[0..1]	Text		1547

31.4.2 TradeDetails <TradDtIs>

Presence: [1..1]

Definition: Details of the securities financing deal.

Impacted by: [C3 AdditionalDetailsRule](#), [C36 TradeDateTimeUTCRule](#)

TradeDetails <TradDtIs> contains the following elements (see [SecuritiesTradeDetails100](#) on page 1660 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[0..1]	±		1660
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		1661
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C41	1661
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtIs>	[0..1]	Text		1661

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **TradeDateTimeUTCRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

31.4.3 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C12 DescriptionPresenceRule, C13 DescriptionUsageRule, C17 ISINGuideline,
C18 ISINPresenceRule, C20 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see SecurityIdentification19 on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

31.4.4 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C25 SafekeepingAccountOrBlockChainAddress1Rule, C27 SafekeepingAccountOrBlockChainAddress2Rule, C29 SafekeepingAccountOrBlockChainAddress3Rule

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see QuantityAndAccount102 on page 1811 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C28	1812
	AccountOwner <AcctOwnr>	[0..1]	±		1813
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1813
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1813
	CashAccount <CshAcct>	[0..1]	±		1814
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C62	1814

Constraints

• **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

31.4.5 SecuritiesFinancingAdditionalDetails <SctiesFincgAddtlDtls>

Presence: [1..1]

Definition: Details of the closing of the securities financing transaction.

SecuritiesFinancingAdditionalDetails <SctiesFincgAddtlDtls> contains the following
SecuritiesFinancingTransactionDetails42 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		1129
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		1129
	TerminationDate <TermtnDt>	[0..1]	±		1129
	RateChangeDate <RateChngDt>	[0..1]	±		1129
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]	±		1129
	CommissionCalculationDate <ComssnClctnDt>	[0..1]	±		1130
	RateType <RateTp>	[0..1]	±		1130
	Revaluation <Rvaltn>	[0..1]	±		1130
	LegalFramework <LglFrmwk>	[0..1]	±		1130
	InterestComputationMethod <IntrstCmptnMtd>	[0..1]	±		1131
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		1131
	InterestPayment <IntrstPmt>	[0..1]	Indicator		1131
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		1131
	RepurchaseRate <RpRate>	[0..1]	±	C34	1132
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C34	1132
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C34	1132
	ChargesRate <ChrgsRate>	[0..1]	±	C34	1133
	PricingRate <PricgRate>	[0..1]	±		1133
	Spread <Sprd>	[0..1]	±	C34	1134
	TransactionCallDelay <TxCallDely>	[0..1]	Text		1134
	TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>	[0..1]	Text		1134
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1134
	DealAmount <DealAmt>	[0..1]	±		1134
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1135
	ForfeitAmount <FrftAmt>	[0..1]	±		1135
	PremiumAmount <PrmAmt>	[0..1]	±		1135
	TerminationAmountPerPieceOfCollateral <TermtnAmtPerPcOfColl>	[0..1]	±		1136
	TerminationTransactionAmount <TermtnTxAmt>	[0..1]	±		1136
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		1136

31.4.5.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>

Presence: [0..1]

Definition: Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).

Datatype: [Max52Text on page 2320](#)

31.4.5.2 ClosingLegIdentification <ClsgLegId>

Presence: [0..1]

Definition: Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).

Datatype: [Max35Text on page 2320](#)

31.4.5.3 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Closing date/time or maturity date/time of the transaction.

TerminationDate <TermntnDt> contains one of the following elements (see [TerminationDate6Choice on page 1491](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1491
Or}	Code <Cd>	[1..1]			1491
{Or	Code <Cd>	[1..1]	CodeSet		1491
Or}	Proprietary <Prtry>	[1..1]	±		1492

31.4.5.4 RateChangeDate <RateChngDt>

Presence: [0..1]

Definition: Date/Time at which rate change has taken place.

RateChangeDate <RateChngDt> contains one of the following elements (see [DateAndDateTime2Choice on page 1490](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

31.4.5.5 EarliestCallbackDate <EarlstCallBckDt>

Presence: [0..1]

Definition: Earliest date/time at which the call back can take place.

EarliestCallbackDate <EarlstCallBckDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

31.4.5.6 CommissionCalculationDate <ComssnClctnDt>

Presence: [0..1]

Definition: Date/time at which the commission is calculated.

CommissionCalculationDate <ComssnClctnDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

31.4.5.7 RateType <RateTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed or variable.

RateType <RateTp> contains one of the following elements (see [RateType35Choice](#) on page 1841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1841
Or}	Proprietary <Prtry>	[1..1]	±		1841

31.4.5.8 Revaluation <Rvaltn>

Presence: [0..1]

Definition: Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

Revaluation <Rvaltn> contains one of the following elements (see [RevaluationIndicator3Choice](#) on page 1689 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1689
Or}	Proprietary <Prtry>	[1..1]	±		1689

31.4.5.9 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

LegalFramework <LglFrmwk> contains one of the following elements (see [LegalFramework3Choice](#) on page 1717 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1717
Or}	Proprietary <Prtry>	[1..1]	±		1717

31.4.5.10 InterestComputationMethod <IntrstCmptnMtd>

Presence: [0..1]

Definition: Identifies the computation method of accrued interest of the related financial instrument.

InterestComputationMethod <IntrstCmptnMtd> contains one of the following elements (see [InterestComputationMethodFormat4Choice](#) on page 1722 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1722
Or}	Proprietary <Prtry>	[1..1]	±		1725

31.4.5.11 MaturityDateModification <MtrtyDtMod>

Presence: [0..1]

Definition: Indicates whether the maturity date of the securities financing transaction may be modified.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

31.4.5.12 InterestPayment <IntrstPmt>

Presence: [0..1]

Definition: Indicates whether the interest is to be paid to the collateral taker. If set to no, the interest is paid to the collateral giver.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

31.4.5.13 VariableRateSupport <VarblRateSpprt>

Presence: [0..1]

Definition: Index or support rate used together with the spread to calculate the repurchase rate.

VariableRateSupport <VarblRateSpprt> contains the following elements (see [RateName1](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1842
	RateName <RateNm>	[1..1]	Text		1842

31.4.5.14 RepurchaseRate <RpRate>

Presence: [0..1]

Definition: Rate to be used to recalculate the repurchase amount.

Impacted by: [C34 SignRule](#)

RepurchaseRate <RpRate> contains the following elements (see [Rate2](#) on page 1840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1841
	Rate <Rate>	[1..1]	Rate		1841

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

31.4.5.15 StockLoanMargin <StockLnMrgn>

Presence: [0..1]

Definition: Percentage mark-up on a loan consideration used to reflect the lender's risk.

Impacted by: [C34 SignRule](#)

StockLoanMargin <StockLnMrgn> contains the following elements (see [Rate2](#) on page 1840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1841
	Rate <Rate>	[1..1]	Rate		1841

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

31.4.5.16 SecuritiesHaircut <SctiesHrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the security expressed as a percentage.

Impacted by: [C34 SignRule](#)

SecuritiesHaircut <SctiesHrcut> contains the following elements (see [Rate2](#) on page 1840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1841
	Rate <Rate>	[1..1]	Rate		1841

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

31.4.5.17 ChargesRate <ChrgsRate>

Presence: [0..1]

Definition: Interest rate paid in the context of a securities financing transaction.

Impacted by: [C34 SignRule](#)

ChargesRate <ChrgsRate> contains the following elements (see [Rate2](#) on page 1840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1841
	Rate <Rate>	[1..1]	Rate		1841

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

31.4.5.18 PricingRate <PricgRate>

Presence: [0..1]

Definition: Interest rate to be paid on the transaction amount, as agreed between the counterparties.

PricingRate <PricgRate> contains one of the following elements (see [RateOrName1Choice](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C45	1727
Or}	RateName <RateNm>	[1..1]	±		1727

31.4.5.19 Spread <Sprd>

Presence: [0..1]

Definition: Repurchase spread expressed as a rate; margin over or under an index that determines the repurchase rate.

Impacted by: [C34 SignRule](#)

Spread <Sprd> contains the following elements (see [Rate2](#) on page 1840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1841
	Rate <Rate>	[1..1]	Rate		1841

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

31.4.5.20 TransactionCallDelay <TxCallDely>

Presence: [0..1]

Definition: Minimum number of days' notice a counterparty needs for terminating the transaction.

Datatype: [Exact3NumericText](#) on page 2317

31.4.5.21 TotalNumberOfCollateralInstructions <TtINbOfCollInstrs>

Presence: [0..1]

Definition: Total number of collateral instructions involved in the transaction.

Datatype: [Exact3NumericText](#) on page 2317

31.4.5.22 LocalBrokerCommission <LclBrkrComssn>

Presence: [0..1]

Definition: Amount of commission paid to a local broker.

LocalBrokerCommission <LclBrkrComssn> contains the following elements (see [AmountAndDirection21](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

31.4.5.23 DealAmount <DealAmt>

Presence: [0..1]

Definition: Principal amount of a trade (for second leg).

DealAmount <DealAmt> contains the following elements (see [AmountAndDirection21](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

31.4.5.24 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection21](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

31.4.5.25 ForfeitAmount <FrftAmt>

Presence: [0..1]

Definition: Fixed amount of money that has to be paid (instead of interest) in the case of a recall or at the closing date.

ForfeitAmount <FrftAmt> contains the following elements (see [AmountAndDirection21](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

31.4.5.26 PremiumAmount <PrmAmt>

Presence: [0..1]

Definition: Difference between the amount of money of the first leg and the amount of the second leg of the transaction.

PremiumAmount <PrmAmt> contains the following elements (see [AmountAndDirection21](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

31.4.5.27 TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>

Presence: [0..1]

Definition: Amount of money to be settled per piece of collateral to terminate the transaction.

TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl> contains the following elements (see [AmountAndDirection21](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

31.4.5.28 TerminationTransactionAmount <TermntnTxAmt>

Presence: [0..1]

Definition: Total amount of money to be settled to terminate the transaction.

TerminationTransactionAmount <TermntnTxAmt> contains the following elements (see [AmountAndDirection21](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

31.4.5.29 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

Definition: Provides additional information about the second leg in narrative form.

Datatype: [Max140Text](#) on page 2318

31.4.6 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: [C7 CashClearingSystemRule](#), [C15 FXStandingInstructionPresenceRule](#), [C33 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following **SettlementDetails148** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1138
	Priority <Prty>	[0..1]	±		1138
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1138
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1138
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1139
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1139
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1139
	CashClearingSystem <CshClrSys>	[0..1]	±		1140
	TaxCapacity <TaxCpcty>	[0..1]	±		1140
	MarketClientSide <MktClntSd>	[0..1]	±		1140
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1140
	BlockTrade <BlckTrad>	[0..1]	±		1141
	LegalRestrictions <LglRstrctns>	[0..1]	±		1141
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1141
	NettingEligibility <NetgElgbly>	[0..1]	±		1141
	CCPEligibility <CCPElgbly>	[0..1]	±		1142
	Tracking <Trckg>	[0..1]	±		1142
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1142
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1142
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1143

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **FXStandingInstructionPresenceRule**

(Rule)

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must be absent.

On Condition

 /HoldIndicator is present

 And /HoldIndicator is equal to value 'true'

Following Must be True

 /FXStandingInstruction Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00124
- *Error Text:* FXStandingInstruction must not be present.

• **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

31.4.6.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

31.4.6.2 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction is to be executed with a high priority.

Priority <Prty> contains one of the following elements (see [PriorityNumeric4Choice](#) on page 1708 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1709
Or}	Proprietary <Prtry>	[1..1]	±		1709

31.4.6.3 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition18Choice](#) on page 2156 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2156
Or}	Proprietary <Prtry>	[1..1]	±		2158

31.4.6.4 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see [SettlingCapacity7Choice](#) on page 1703 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1703
Or}	Proprietary <Prtry>	[1..1]	±		1704

31.4.6.5 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

31.4.6.6 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS4Choice](#) on page 1714 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1714
Or}	Proprietary <Prtry>	[1..1]	±		1714

31.4.6.7 BeneficialOwnership <BnfcIOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see [BeneficialOwnership4Choice](#) on page 1716 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1716
Or}	Proprietary <Prtry>	[1..1]	±		1717

31.4.6.8 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem4Choice](#) on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

31.4.6.9 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty4Choice](#) on page 1701 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

31.4.6.10 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide6Choice](#) on page 1587 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1587
Or}	Proprietary <Prtry>	[1..1]	±		1587

31.4.6.11 FXStandingInstruction <FxStgInstr>

Presence: [0..1]

Definition: Specifies whether the foreign exchange standing instruction in place should apply.

FXStandingInstruction <FxStgInstr> contains one of the following elements (see [FXStandingInstruction4Choice](#) on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1707
Or}	Proprietary <Prtry>	[1..1]	±		1707

31.4.6.12 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see [BlockTrade4Choice](#) on page 1708 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1708
Or}	Proprietary <Prtry>	[1..1]	±		1708

31.4.6.13 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see [Restriction5Choice](#) on page 1704 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1704
Or}	Proprietary <Prtry>	[1..1]	±		1704

31.4.6.14 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see [SettlementSystemMethod4Choice](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1703

31.4.6.15 NettingEligibility <NetgElgbty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see [NettingEligibility4Choice](#) on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1706
Or}	Proprietary <Prtry>	[1..1]	±		1706

31.4.6.16 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see [CentralCounterPartyEligibility4Choice](#) on page 1707 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1707
Or}	Proprietary <Prtry>	[1..1]	±		1707

31.4.6.17 Tracking <Trckg>

Presence: [0..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see [Tracking4Choice](#) on page 1701 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1701
Or}	Proprietary <Prtry>	[1..1]	±		1701

31.4.6.18 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see [AutomaticBorrowing6Choice](#) on page 1700 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1700
Or}	Proprietary <Prtry>	[1..1]	±		1700

31.4.6.19 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: [SettlementTransactionCondition5Code](#) on page 2295

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

31.4.6.20 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

31.4.7 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C6 BookTransferGuideline](#), [C11 DepositoryGuideline](#), [C21 Party2PresenceRule](#), [C22 Party3PresenceRule](#), [C23 Party4PresenceRule](#), [C24 Party5PresenceRule](#), [C32 SettlementChainGuideline](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties101](#) on page 1875 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1877
	Party1 <Pty1>	[0..1]	±	C27, C29	1878
	Party2 <Pty2>	[0..1]	±	C27, C29	1879
	Party3 <Pty3>	[0..1]	±	C27, C29	1880
	Party4 <Pty4>	[0..1]	±	C27, C29	1882
	Party5 <Pty5>	[0..1]	±	C27, C29	1883

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```


Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

31.4.8 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C6 BookTransferGuideline, C11 DepositoryGuideline, C21 Party2PresenceRule,
C22 Party3PresenceRule, C23 Party4PresenceRule, C24 Party5PresenceRule,
C32 SettlementChainGuideline

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see SettlementParties101 on page 1875 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1877
	Party1 <Pty1>	[0..1]	±	C27, C29	1878
	Party2 <Pty2>	[0..1]	±	C27, C29	1879
	Party3 <Pty3>	[0..1]	±	C27, C29	1880
	Party4 <Pty4>	[0..1]	±	C27, C29	1882
	Party5 <Pty5>	[0..1]	±	C27, C29	1883

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

31.4.9 OpeningSettlementAmount <OpngSttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.

OpeningSettlementAmount <OpngSttlmAmt> contains the following elements (see [AmountAndDirection49](#) on page 1453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1453
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1454
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1454
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1454

31.4.10 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C35 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

32 MX sese.037.001.07 PortfolioTransferNotificationV07

32.1 MessageDefinition Functionality

Scope

The PortfolioTransferNotification is sent by an account servicer to another account servicer to exchange transfer settlement details information during a retail or institutional client portfolio transfer.

The account servicer will typically be local agent or global custodian acting on behalf of an investment management institution, a broker/dealer or a retail client.

Usage

The exchange of transfer settlement details is the provision, by the delivering account servicer to the receiving account servicer, of the settlement data (such as trade date, settlement date, delivering settlement chain, quantities) of the individual transfers that will take place during a full or partial portfolio transfer. This delivering account servicer message may also include, for validation, the receiving settlement chain as provided by the client. In case the receiving settlement chain is not available to the delivering account servicer, the receiving account servicer may in return provide to the delivering account servicer the receiving settlement chain using the same message.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

Outline

The PortfolioTransferNotificationV07 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

B. StatementGeneralDetails

Provides general information on the notification.

C. AccountOwner

Party that legally owns the account.

D. SafekeepingAccount

Account to or from which a securities entry is made.

E. BlockChainAddressOrWallet

Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

F. TransferNotificationDetails

Details of the transfer.

32.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <PrflTrfNtfctn>	[1..1]		C28, C30, C32, C33	
	Pagination <Pgntn>	[1..1]	±		1161
	StatementGeneralDetails <StmntGnlDtls>	[1..1]	±		1161
	AccountOwner <AcctOwnr>	[0..1]	±		1162
	SafekeepingAccount <StkpgAcct>	[0..1]	±		1162
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1162
	TransferNotificationDetails <TrfNtfctnDtls>	[0..*]		C11, C27, C34, C38	1163
	NotificationSenderTransactionIdentification <NtfctnSndrTxld>	[0..1]	Text		1166
	NotificationReceiverTransactionIdentification <NtfctnRcvrTxld>	[0..1]	Text		1166
	CommonIdentification <Cmonld>	[0..1]	Text		1166
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		1167
	Payment <Pmt>	[1..1]	CodeSet		1167
	Status <Sts>	[0..1]			1167
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1167
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1168
Or	Rejected <Rjctd>	[1..1]	±		1168
Or}	Proprietary <Prtry>	[1..1]	±		1168
	TradeDate <TradDt>	[0..1]	±		1169
	SettlementDate <SttlmDt>	[1..1]	±		1169
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C20	1169
	FinancialInstrumentIdentification <FinInstrmld>	[1..1]	±	C13, C14, C17, C18, C21	1170
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C26	1171
	Reporting <Rptg>	[0..*]	±		1173
	QuantityDetails <QtyDtls>	[1..1]	±		1173

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementParameters <SttlmParams>	[0..1]	±	C36	1174
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C7, C12, C22, C23, C24, C25, C35	1174
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C7, C12, C22, C23, C24, C25, C35	1177
	SettlementAmount <SttlmAmt>	[0..1]	±		1179
	OtherAmounts <OthrAmts>	[0..1]			1179
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1180
	ChargesFees <ChrgsFees>	[0..1]	±		1180
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1181
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1181
	LocalTax <LclTax>	[0..1]	±		1181
	Other <Othr>	[0..1]	±		1182
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1182
	ShippingAmount <ShppgAmt>	[0..1]	±		1182
	StampDuty <StmpDty>	[0..1]	±		1183
	StockExchangeTax <StockXchgTax>	[0..1]	±		1183
	TransferTax <TrfTax>	[0..1]	±		1184
	TransactionTax <TxTax>	[0..1]	±		1184
	ValueAddedTax <ValAddedTax>	[0..1]	±		1184
	WithholdingTax <WhldgTax>	[0..1]	±		1185
	ConsumptionTax <CsmptnTax>	[0..1]	±		1185
	AccruedCapitalisationAmount <AcrdCptlStnAmt>	[0..1]	±		1185
	OtherBusinessParties <OthrBizPties>	[0..1]		C16	1186
	Investor <Invstr>	[0..1]	±		1186
	StockExchange <StockXchg>	[0..1]	±		1187
	TradeRegulator <TradRgltr>	[0..1]	±		1187
	SupplementaryData <SplmtryData>	[0..*]	±	C37	1187

32.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C4 AdditionalReasonInformationRule

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C5 AdditonalDetailsGuideline

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C6 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C7 BookTransferGuideline

(Rule)

In the case of an own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C8 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C9 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C10 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C11 DeliveringParty1Rule

(Rule)

If the instruction is a receive, then DeliveringParty1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00122
- *Error Text:* DeliveringParty1 must be present.

C12 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C13 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C14 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C15 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C16 InvestorCountryCodeRule

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example for the settlement of certain securities (that is airlines, defence manufacturers) under the EU legislation.

C17 ISINGuideline

(Rule)

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C18 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C19 ISO8532AndIssuerSchemeNameRule

(Rule)

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C20 NumberRule

(Rule)

If Number is negative, then Sign must be present.

C21 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C22 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C23 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C24 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C25 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C26 PlaceOfListingRule

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C27 ReceivingParty1Rule

(Rule)

If the instruction is a delivery, then ReceivingParty 1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00141
- *Error Text:* ReceivingParty 1 must be present.

C28 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C29 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C30 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C31 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C32 SafekeepingAccountOrBlockchainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

```
Following Must be True
  /SafekeepingAccount Must be present
Or   /BlockchainAddressOrWallet Must be present
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C33 SecuritiesMarketPracticeGroupGuideline

(Rule)

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C34 SettlementAmountRule

(Rule)

If the instruction is against payment, then SettlementAmount must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00145

– *Error Text:* SettlementAmount must be present.

C35 SettlementChainGuideline

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C36 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C37 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

C38 TradeDateRule

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

32.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

32.4.1 Pagination <Pgntn>

Presence: [1..1]

Definition: Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

Pagination <Pgntn> contains the following elements (see [Pagination1](#) on page 1683 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1683
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1683

32.4.2 StatementGeneralDetails <StmntGnIDtls>

Presence: [1..1]

Definition: Provides general information on the notification.

StatementGeneralDetails <StmntGnlDtls> contains the following elements (see [Statement62](#) on page 1593 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyPortfolioTransferNotificationReference <CtrPtyPrftlTrfNtfctnRef>	[0..1]	Text		1593
	ReportNumber <RptNb>	[0..1]	±		1593
	StatementIdentification <StmntId>	[0..1]	Text		1594
	StatementDateTime <StmntDtTm>	[1..1]	±		1594
	UpdateType <UpdTp>	[0..1]	±		1594
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1594

32.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

32.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

32.4.5 BlockchainAddressOrWallet <BlckChainAdrOrWllet>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWlt> contains the following elements (see [BlockchainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

32.4.6 TransferNotificationDetails <TrfNtfctnDtls>

Presence: [0..*]

Definition: Details of the transfer.

Impacted by: [C11 DeliveringParty1Rule](#) __, [C27 ReceivingParty1Rule](#) __, [C34 SettlementAmountRule](#) __, [C38 TradeDateRule](#)

TransferNotificationDetails <TrfNtfctnDtls> contains the following **SecuritiesTradeDetails138** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotificationSenderTransactionIdentification <NtfctnSndrTxId>	[0..1]	Text		1166
	NotificationReceiverTransactionIdentification <NtfctnRcvrTxId>	[0..1]	Text		1166
	CommonIdentification <CmonId>	[0..1]	Text		1166
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		1167
	Payment <Pmt>	[1..1]	CodeSet		1167
	Status <Sts>	[0..1]			1167
{Or	AcknowledgedAccepted <AckdAcctpd>	[1..1]	±		1167
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1168
Or	Rejected <Rjctd>	[1..1]	±		1168
Or}	Proprietary <Prtry>	[1..1]	±		1168
	TradeDate <TradDt>	[0..1]	±		1169
	SettlementDate <SttlmDt>	[1..1]	±		1169
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C20	1169
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C13, C14, C17, C18, C21	1170
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C26	1171
	Reporting <Rptg>	[0..*]	±		1173
	QuantityDetails <QtyDtls>	[1..1]	±		1173
	SettlementParameters <SttlmParams>	[0..1]	±	C36	1174
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C7, C12, C22, C23, C24, C25, C35	1174
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C7, C12, C22, C23, C24, C25, C35	1177
	SettlementAmount <SttlmAmt>	[0..1]	±		1179
	OtherAmounts <OthrAmts>	[0..1]			1179
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1180

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ChargesFees <ChrgsFees>	[0..1]	±		1180
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1181
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1181
	LocalTax <LclTax>	[0..1]	±		1181
	Other <Othr>	[0..1]	±		1182
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1182
	ShippingAmount <ShppgAmt>	[0..1]	±		1182
	StampDuty <StmpDty>	[0..1]	±		1183
	StockExchangeTax <StockXchgTax>	[0..1]	±		1183
	TransferTax <TrfTax>	[0..1]	±		1184
	TransactionTax <TxTax>	[0..1]	±		1184
	ValueAddedTax <ValAddedTax>	[0..1]	±		1184
	WithholdingTax <WhldgTax>	[0..1]	±		1185
	ConsumptionTax <CsmptnTax>	[0..1]	±		1185
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1185
	OtherBusinessParties <OthrBizPties>	[0..1]		C16	1186
	Investor <Invstr>	[0..1]	±		1186
	StockExchange <StockXchg>	[0..1]	±		1187
	TradeRegulator <TradRgltr>	[0..1]	±		1187
	SupplementaryData <SplmtryData>	[0..*]	±	C37	1187

Constraints

- **DeliveringParty1Rule**

(Rule)

If the instruction is a receive, then DeliveringParty1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Receive'

Following Must be True

/DeliveringSettlementParties Must be present

And /DeliveringSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00122
- *Error Text:* DeliveringParty1 must be present.

- **ReceivingParty1Rule**

(Rule)

If the instruction is a delivery, then ReceivingParty 1 must be present.

On Condition

 /SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

 /ReceivingSettlementParties Must be present

And /ReceivingSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00141
- *Error Text:* ReceivingParty 1 must be present.

- **SettlementAmountRule**

(Rule)

If the instruction is against payment, then SettlementAmount must be present.

On Condition

 /Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

 /SettlementAmount Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00145
- *Error Text:* SettlementAmount must be present.

- **TradeDateRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

32.4.6.1 NotificationSenderTransactionIdentification <NtfctnSndrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the notification receiver.

Datatype: Max35Text on page 2320

32.4.6.2 NotificationReceiverTransactionIdentification <NtfctnRcvrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the notification receiver.

Datatype: Max35Text on page 2320

32.4.6.3 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [Max35Text on page 2320](#)

32.4.6.4 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code on page 2241](#)

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

32.4.6.5 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code on page 2185](#)

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

32.4.6.6 Status <Sts>

Presence: [0..1]

Definition: Status of the transfer.

Status <Sts> contains one of the following **PortfolioTransferStatus2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1167
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1168
Or	Rejected <Rjctd>	[1..1]	±		1168
Or}	Proprietary <Prtry>	[1..1]	±		1168

32.4.6.6.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see [AcknowledgedAcceptedStatus32Choice](#) on page 2064 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2064
Or}	Reason <Rsn>	[1..*]			2064
	Code <Cd>	[1..1]	±		2064
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2064

32.4.6.6.2 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Processing of the instruction/request is pending.

PendingProcessing <PdgPrcg> contains one of the following elements (see [PendingProcessingStatus17Choice](#) on page 2063 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2063
Or}	Reason <Rsn>	[1..*]			2063
	Code <Cd>	[1..1]	±		2063
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2063

32.4.6.6.3 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see [RejectionStatus30Choice](#) on page 2061 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2061
Or}	Reason <Rsn>	[1..*]			2061
	Code <Cd>	[1..1]			2061
{Or	Code <Cd>	[1..1]	CodeSet		2062
Or}	Proprietary <Prtry>	[1..1]	±		2062
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2062

32.4.6.6.4 Proprietary <Prtry>

Presence: [1..1]

Definition: Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason6](#) on page 2150 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2150
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	2150

32.4.6.7 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate8Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

32.4.6.8 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate17Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1493
Or}	DateCode <DtCd>	[1..1]	±		1493

32.4.6.9 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C20 NumberRule](#)

Datatype: [Max3Number](#) on page 2316

Constraints

- **NumberRule**
(Rule)

If Number is negative, then Sign must be present.

32.4.6.10 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C13 DescriptionPresenceRule, C14 DescriptionUsageRule, C17 ISINGuideline,
C18 ISINPresenceRule, C21 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see SecurityIdentification19 on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

32.4.6.11 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C3 AdditionalDetailsRule, C26 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes111](#) on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1521
	DayCountBasis <DayCntBsis>	[0..1]	±		1521
	RegistrationForm <RegnForm>	[0..1]	±		1522
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1522
	PaymentStatus <PmtSts>	[0..1]	±		1522
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1522
	ClassificationType <ClssfctnTp>	[0..1]	±		1523
	OptionStyle <OptnStyle>	[0..1]	±		1523
	OptionType <OptnTp>	[0..1]	±		1523
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1523
	CouponDate <CpnDt>	[0..1]	Date		1524
	ExpiryDate <XpryDt>	[0..1]	Date		1524
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1524
	MaturityDate <MtrtyDt>	[0..1]	Date		1524
	IssueDate <IssDt>	[0..1]	Date		1524
	NextCallableDate <NxtClblDt>	[0..1]	Date		1525
	PutableDate <PutblDt>	[0..1]	Date		1525
	DatedDate <DtdDt>	[0..1]	Date		1525
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1525
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1525
	CurrentFactor <CurFctr>	[0..1]	Rate		1525
	NextFactor <NxtFctr>	[0..1]	Rate		1525
	InterestRate <IntrstRate>	[0..1]	Rate		1525
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1526
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1526
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1526
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1526
	PoolNumber <PoolNb>	[0..1]	±		1526
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1527
	CallableIndicator <ClblInd>	[0..1]	Indicator		1527

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1527
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1527
	ExercisePrice <ExrcPric>	[0..1]	±		1527
	SubscriptionPrice <SbcptPric>	[0..1]	±		1528
	ConversionPrice <ConvsPric>	[0..1]	±		1528
	StrikePrice <StrkPric>	[0..1]	±		1528
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1528
	ContractSize <CtrctSz>	[0..1]	±	C28	1529
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1529
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1531

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

32.4.6.12 Reporting <Rptg>

Presence: [0..*]

Definition: Specifies that a trade is to be reported to a third party.

Reporting <Rptg> contains one of the following elements (see [Reporting7Choice](#) on page 1683 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1683
Or}	Proprietary <Prtry>	[1..1]	±		1684

32.4.6.13 QuantityDetails <QtyDtls>

Presence: [1..1]

Definition: Details about the financial instrument quantity involved in the transfer.

QuantityDetails <QtyDtls> contains the following elements (see [Quantity48](#) on page 1809 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C28	1809
	DenominationChoice <DnmtnChc>	[0..1]	Text		1810
	CertificateNumber <CertNb>	[0..*]	±	C36	1810
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1811

32.4.6.14 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters applied to the settlement of a security transfer.

Impacted by: [C36 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails100](#) on page 1884 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1884
	Registration <Regn>	[0..1]	±		1885
	LegalRestrictions <LglRstrctns>	[0..1]	±		1885
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1885
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1885
	TaxCapacity <TaxCpcty>	[0..1]	±		1886
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1886

Constraints

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

32.4.6.15 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C7 BookTransferGuideline](#), [C12 DepositoryGuideline](#), [C22 Party2PresenceRule](#), [C23 Party3PresenceRule](#), [C24 Party4PresenceRule](#), [C25 Party5PresenceRule](#), [C35 SettlementChainGuideline](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties99 on page 1859](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1861
	Party1 <Pty1>	[0..1]	±	C54, C58	1862
	Party2 <Pty2>	[0..1]	±	C54, C58	1863
	Party3 <Pty3>	[0..1]	±	C54, C58	1864
	Party4 <Pty4>	[0..1]	±	C54, C58	1866
	Party5 <Pty5>	[0..1]	±	C54, C58	1867

Constraints

- **BookTransferGuideline**

(Rule)

In the case of an own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see *SecuritiesTransactionType*), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

32.4.6.16 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C7 BookTransferGuideline](#), [C12 DepositoryGuideline](#), [C22 Party2PresenceRule](#), [C23 Party3PresenceRule](#), [C24 Party4PresenceRule](#), [C25 Party5PresenceRule](#), [C35 SettlementChainGuideline](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties99](#) on page 1859 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1861
	Party1 <Pty1>	[0..1]	±	C54, C58	1862
	Party2 <Pty2>	[0..1]	±	C54, C58	1863
	Party3 <Pty3>	[0..1]	±	C54, C58	1864
	Party4 <Pty4>	[0..1]	±	C54, C58	1866
	Party5 <Pty5>	[0..1]	±	C54, C58	1867

Constraints

- **BookTransferGuideline**

(Rule)

In the case of an own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

32.4.6.17 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection52](#) on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1450
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1451

32.4.6.18 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following **OtherAmounts29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1180
	ChargesFees <ChrgsFees>	[0..1]	±		1180
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1181
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1181
	LocalTax <LclTax>	[0..1]	±		1181
	Other <Othr>	[0..1]	±		1182
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1182
	ShippingAmount <ShppgAmt>	[0..1]	±		1182
	StampDuty <StmpDty>	[0..1]	±		1183
	StockExchangeTax <StockXchgTax>	[0..1]	±		1183
	TransferTax <TrfTax>	[0..1]	±		1184
	TransactionTax <TxTax>	[0..1]	±		1184
	ValueAddedTax <ValAddedTax>	[0..1]	±		1184
	WithholdingTax <WhldgTax>	[0..1]	±		1185
	ConsumptionTax <CsmptnTax>	[0..1]	±		1185
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1185

32.4.6.18.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

32.4.6.18.2 ChargesFees <ChrgsFees>

Presence: [0..1]

Definition: Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

ChargesFees <ChrgsFees> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

32.4.6.18.3 CountryNationalFederalTax <CtryNtlFdrITax>

Presence: [0..1]

Definition: Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

CountryNationalFederalTax <CtryNtlFdrITax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

32.4.6.18.4 PaymentLevyTax <PmtLevyTax>

Presence: [0..1]

Definition: Amount of payment levy tax.

PaymentLevyTax <PmtLevyTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

32.4.6.18.5 LocalTax <LclTax>

Presence: [0..1]

Definition: Tax charged by the jurisdiction in which the financial instrument settles.

LocalTax <LclTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

32.4.6.18.6 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

32.4.6.18.7 RegulatoryAmount <RgltryAmt>

Presence: [0..1]

Definition: Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.

RegulatoryAmount <RgltryAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

32.4.6.18.8 ShippingAmount <ShppgAmt>

Presence: [0..1]

Definition: All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.

ShippingAmount <ShppgAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

32.4.6.18.9 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

32.4.6.18.10 StockExchangeTax <StockXchgTax>

Presence: [0..1]

Definition: Amount of stock exchange tax.

StockExchangeTax <StockXchgTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

32.4.6.18.11 TransferTax <TrfTax>

Presence: [0..1]

Definition: Amount of tax levied on a transfer of ownership of financial instrument.

TransferTax <TrfTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

32.4.6.18.12 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

32.4.6.18.13 ValueAddedTax <ValAddedTax>

Presence: [0..1]

Definition: Amount of value-added tax.

ValueAddedTax <ValAddedTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

32.4.6.18.14 WithholdingTax <WhldgTax>

Presence: [0..1]

Definition: Amount of money that will be withheld by a tax authority.

WithholdingTax <WhldgTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

32.4.6.18.15 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: Amount of consumption tax.

ConsumptionTax <CsmptnTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

32.4.6.18.16 AccruedCapitalisationAmount <AcrdCptlstnAmt>

Presence: [0..1]

Definition: Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.

AccruedCapitalisationAmount <AcrdCptlstnAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <Orgn/CcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

32.4.6.19 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: [C16 InvestorCountryCodeRule](#)

OtherBusinessParties <OthrBizPties> contains the following **OtherParties39** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		1186
	StockExchange <StockXchg>	[0..1]	±		1187
	TradeRegulator <TradRgltr>	[0..1]	±		1187

Constraints

- **InvestorCountryCodeRule**

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example for the settlement of certain securities (that is airlines, defence manufacturers) under the EU legislation.

32.4.6.19.1 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see [PartyIdentification149](#) on page 1763 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1764
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1765
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1765
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

32.4.6.19.2 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see [PartyIdentification136](#) on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1779

32.4.6.19.3 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see [PartyIdentification136](#) on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1779

32.4.6.20 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C37 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

33 MX sese.038.001.09 SecuritiesSettlementTransactionModification RequestV09

33.1 MessageDefinition Functionality

Scope

The SecuritiesSettlementTransactionModificationRequest is sent by an account owner to an account servicer.

The account owner will generally be:

- a central securities depository participant which has an account with a central securities depository or a market infrastructure
- an investment manager which has an account with a custodian acting as accounting and/or settlement agent.

It is used to request the modification of non core business data (matching or non-matching) information in a pending or settled instruction. It can also be used for the enrichment of an incomplete transaction.

Usage

The modification must only contain the data to be modified.

The message may also be used to:

- re-send a message sent by the account owner to the account servicer,
- provide a third party with a copy of a message being sent by the account owner for information,
- re-send to a third party a copy of a message being sent by the account owner for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementTransactionModificationRequestV09 MessageDefinition is composed of 2 MessageBuildingBlocks:

- A. ModifiedTransactionDetails
Identifies the details of the transaction that is being modified.
- B. UpdateType
Specifies the type of update requested.

33.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesSttlmTxModReq>	[1..1]		C34, C52, C74	
	ModifiedTransactionDetails <ModfdTxDtls>	[1..1]		C37, C57, C63, C69, C83	1217
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	±		1220
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1220
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1220
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1220
	OtherTransactionIdentification <OthrTxId>	[0..1]	Text		1221
	AccountOwner <AcctOwnr>	[0..1]	±		1221
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1221
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1221
	TransactionDetails <TxDtls>	[0..1]			1222
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C21, C22, C29, C30, C40	1222
	TradeDate <TradDt>	[0..1]	±		1224
	SettlementDate <SttlmDt>	[1..1]	±		1224
	SettlementQuantity <SttlmQty>	[1..1]	±		1224
	SettlementAmount <SttlmAmt>	[0..1]	±		1224
	DeliveringSettlementParties <DivrgSttlmPties>	[0..1]	±	C41, C43, C46, C49	1225
	ReceivingSettlementParties <RcvvgSttlmPties>	[0..1]	±	C41, C43, C46, C49	1226
	Investor <Invstr>	[0..1]	±		1228
	UpdateType <UpdTp>	[1..3]			1228
{Or	Addition <Addtn>	[1..1]			1236

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1239
	Linkages <Lnkgs>	[0..*]	±	C35	1239
	TradeDetails <TradDtls>	[0..1]		C3, C16, C26, C32, C54, C79, C81	1239
	TradeIdentification <TradId>	[0..*]	Text		1242
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1242
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1242
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1242
	TradeDate <TradDt>	[0..1]	±		1243
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1243
	DealPrice <DealPric>	[0..1]	±		1243
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C38	1244
	OpeningClosing <OpngClsg>	[0..1]	±		1244
	Reporting <Rptg>	[0..*]	±		1244
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1245
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1245
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1245
	TypeOfPrice <TpOfPric>	[0..1]	±		1245
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1246
	MatchingStatus <MtchgSts>	[0..1]	±		1246
	AffirmationStatus <AffirmSts>	[0..1]	±		1246
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1246
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1246
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C53	1247
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C18, C71	1249
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C39, C76	1250
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C84	1254
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1255

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		1255
	Vendor <Vndr>	[0..1]	±		1255
	OtherDeliveringSettlementParties <OthrDlvrSttImPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1256
	OtherReceivingSettlementParties <OthrRcvgSttImPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1258
	DeliveringSettlementParties <DlvrSttImPties>	[0..1]	±	C11, C45, C48, C51	1261
	ReceivingSettlementParties <RcvgSttImPties>	[0..1]	±	C11, C45, C48, C51	1262
	CashParties <CshPties>	[0..1]	±		1264
	SettlementAmount <SttImAmt>	[0..1]	±		1264
	OtherAmounts <OthrAmts>	[0..1]	±		1265
	OtherBusinessParties <OthrBizPties>	[0..1]		C28, C56	1266
	Investor <Invstr>	[0..*]	±	C25, C60, C66	1267
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C61, C67	1269
	StockExchange <StockXchg>	[0..1]	±		1270
	TradeRegulator <TradRgltr>	[0..1]	±		1270
	TripartyAgent <TrptyAgt>	[0..1]	±	C61, C67	1270
	Broker <Brkr>	[0..1]	±	C61, C67	1271
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			1273
	CertificationIdentification <CertfctnId>	[0..1]	Text		1273
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1273
	RegistrarAccount <RegarAcct>	[0..1]	Text		1273

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificateNumber <CertNb>	[0..*]	±	C31	1273
	SupplementaryData <SplmtryData>	[0..*]	±	C78	1274
Or	Deletion <Deltn>	[1..1]			1274
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1277
	Linkages <Lnkgs>	[0..*]	±		1277
	TradeDetails <TradDtls>	[0..1]		C3, C16, C26, C32, C54, C79, C81	1277
	TradeIdentification <TradId>	[0..*]	Text		1280
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1280
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1280
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1280
	TradeDate <TradDt>	[0..1]	±		1281
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1281
	DealPrice <DealPric>	[0..1]	±		1281
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C38	1282
	OpeningClosing <OpngClsg>	[0..1]	±		1282
	Reporting <Rptg>	[0..*]	±		1282
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1282
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1283
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1283
	TypeOfPrice <TpOfPric>	[0..1]	±		1283
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1283
	MatchingStatus <MtchgSts>	[0..1]	±		1284
	AffirmationStatus <AffirmSts>	[0..1]	±		1284
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1284
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1284
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C53	1284
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C18, C71	1286

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C39, C76	1287
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C84	1291
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1292
	Counterparty <CtrPty>	[1..1]	±		1292
	Vendor <Vndr>	[0..1]	±		1292
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1293
	OtherReceivingSettlementParties <OthrRcvSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1295
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C11, C45, C48, C51	1298
	ReceivingSettlementParties <RcvSttlmPties>	[0..1]	±	C11, C45, C48, C51	1299
	CashParties <CshPties>	[0..1]	±		1301
	SettlementAmount <SttlmAmt>	[0..1]	±		1301
	OtherAmounts <OthrAmts>	[0..1]	±		1302
	OtherBusinessParties <OthrBizPties>	[0..1]		C28, C56	1303
	Investor <Invstr>	[0..*]	±	C25, C60, C66	1304
	QualifiedForeignIntermediary <QlfdFrnIntrmy>	[0..1]	±	C61, C67	1306
	StockExchange <StockXchg>	[0..1]	±		1307
	TradeRegulator <TradRgltr>	[0..1]	±		1307
	TripartyAgent <TrptyAgt>	[0..1]	±	C61, C67	1307
	Broker <Brkr>	[0..1]	±	C61, C67	1308

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			1310
	CertificationIdentification <CertfctnId>	[0..1]	Text		1310
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1310
	RegistrarAccount <RegarAcct>	[0..1]	Text		1310
	CertificateNumber <CertNb>	[0..*]	±	C31	1310
	SupplementaryData <SplmtryData>	[0..*]	±	C78	1311
Or}	Modification <Mod>	[1..1]			1311
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1314
	Linkages <Lnkgs>	[0..*]	±	C35	1315
	TradeDetails <TradDtls>	[0..1]		C6, C17, C27, C33, C55, C80, C82	1315
	TradeIdentification <TradId>	[0..*]	Text		1318
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1318
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1318
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1318
	TradeDate <TradDt>	[0..1]	±		1319
	SettlementDate <SttlmDt>	[0..1]	±		1319
	LateDeliveryDate <LateDivryDt>	[0..1]	±		1319
	DealPrice <DealPric>	[0..1]	±		1320
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C38	1320
	OpeningClosing <OpngClsg>	[0..1]	±		1320
	Reporting <Rptg>	[0..*]	±		1320
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1321
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1321
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1321
	TypeOfPrice <TpOfPric>	[0..1]	±		1321
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1322
	MatchingStatus <MtchgSts>	[0..1]	±		1322
	AffirmationStatus <AffirmSts>	[0..1]	±		1322

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1322
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1323
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C21, C22, C29, C30, C40	1323
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C53	1324
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]		C19, C62, C68, C72, C73	1326
	SettlementQuantity <SttlmQty>	[0..1]	±		1328
	DenominationChoice <DnmtnChc>	[0..1]	Text		1328
	AccountOwner <AcctOwnr>	[0..1]	±		1329
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1329
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1329
	CashAccount <CshAcct>	[0..1]	±		1329
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C70	1330
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1330
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C39, C76	1331
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C84	1335
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1336
	Counterparty <CtrPty>	[1..1]	±		1336
	Vendor <Vndr>	[0..1]	±		1336
	OtherDeliveringSettlementParties <OthrDlvrngSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1337
	OtherReceivingSettlementParties <OthrRcvngSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1339

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1341
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1344
	CashParties <CshPties>	[0..1]	±		1346
	SettlementAmount <SttlmAmt>	[0..1]	±		1347
	OtherAmounts <OthrAmts>	[0..1]	±		1347
	OtherBusinessParties <OthrBizPties>	[0..1]		C28, C56	1348
	Investor <Invstr>	[0..*]	±	C25, C60, C66	1349
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C61, C67	1351
	StockExchange <StockXchg>	[0..1]	±		1352
	TradeRegulator <TradRgltr>	[0..1]	±		1352
	TripartyAgent <TrptyAgt>	[0..1]	±	C61, C67	1352
	Broker <Brkr>	[0..1]	±	C61, C67	1353
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			1355
	CertificationIdentification <CertfctnId>	[0..1]	Text		1355
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1355
	RegistrarAccount <RegarAcct>	[0..1]	Text		1355
	CertificateNumber <CertNb>	[0..*]	±	C31	1355
	SupplementaryData <SplmtryData>	[0..*]	±	C78	1356

33.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

C4 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C5 AdditionalDetailsRule

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

C6 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

C7 AdditionalDetailsGuideline

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C8 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C9 BICFI

(Rule)

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00001
- *Error Text:* Invalid FI BIC.

C10 BookTransferGuideline

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C11 BookTransferGuideline

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C12 CashSettlementSystemUsageRule

(Rule)

Cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

C13 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C14 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C15 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C16 CurrencyToBuyOrSellRule

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.

- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

C17 CurrencyToBuyOrSellRule

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.

- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

C18 DenominationRule

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C19 DenominationRule

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C20 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C21 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.

C22 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C23 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).

C24 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.

C25 IdentificationNationalityOfInvestorRule

(Rule)

Identification and/or Nationality must be present.

C26 InvestorCapacityRule

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C27 InvestorCapacityRule

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C28 InvestorCountryCodeRule

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C29 ISINGuideline

(Rule)

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C30 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.

C31 ISO8532AndIssuerSchemeNameRule

(Rule)

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C32 LateDeliveryDateRule

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

C33 LateDeliveryDateRule

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

C34 LinkagesUsageRule

(Rule)

The linkages can only be used when modifying the Paired or Turned Quantity. For the changes of linking and unlinking messages this must be done with the SecuritiesSettlementConditionsModificationRequest.

This constraint is defined at the MessageDefinition level.

C35 LinkedQuantityRule

(Rule)

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

C36 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.

C37 NoAccountOwnerTransactionIdentificationRule

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

Error handling:

– *Error severity:* Fatal

– *Error Code:*

– *Error Text:*

C38 NumberRule

(Rule)

If Number is negative, then Sign must be present.

C39 OpeningClosingUsageRule

(Rule)

For settlement of two parts transactions (Securities Financing, buy-sell back, sell buy-back), the opening/initiation and closing/return of the transaction will be confirmed by sending the below combination of ReceiveDelivery codes and SettlementTransactionType codes:

Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: Repo (REPU)

Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: Repo (REPU)

Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Lending Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Sell-Buy Back: Sell

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralIn (COLI).

C40 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.

C41 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C42 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C43 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C44 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C45 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C46 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C47 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C48 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C49 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C50 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131

– *Error Text:* Party4 must be present.

C51 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00131

– *Error Text:* Party4 must be present.

C52 PhysicalInstructionDetailsUsageRule

(Rule)

AdditionalPhysicalOrRegistrationDetails can only be used with free of payment instructions.

This constraint is defined at the MessageDefinition level.

C53 PlaceOfListingRule

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C54 PlaceOfTradeRule

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C55 PlaceOfTradeRule

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C56 QualifiedForeignIntermediaryRule

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C57 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C58 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C59 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C60 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C61 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C62 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C63 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.

C64 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.

C65 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C66 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C67 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C68 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C69 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C70 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.

C71 SafekeepingPlaceGuideline

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

C72 SafekeepingPlaceGuideline

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting

at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

C73 SafekeepingPlaceRule

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

C74 SecuritiesFinancingSettlementUsageRule

(Rule)

In the framework of Securities Financing (repo, reverse repo, securities lending, securities borrowing), the SettlementInstruction can only be used for the plain vanilla settlement of the opening leg and closing leg.

This constraint is defined at the MessageDefinition level.

C75 SettlementChainGuideline

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C76 SettlementDetailsElementsUsageRule

(Rule)

Conditions of use of the codes for the SettlementDetails field must be pre-agreed between account owner and account servicer.

C77 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.

C78 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.

C79 TradeDateGuideline

(Rule)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

C80 TradeDateGuideline

(Rule)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

C81 TradeDateTimeUTCRule

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C82 TradeDateTimeUTCRule

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C83 TransactionIdentificationPresenceRule

(Rule)

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00259
- *Error Text:* One other reference must be present.

C84 VendorPresenceRule

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

C85 WithLinkageRule

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

33.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

33.4.1 ModifiedTransactionDetails <ModfdTxDtIs>

Presence: [1..1]

Definition: Identifies the details of the transaction that is being modified.

Impacted by: C37 NoAccountOwnerTransactionIdentificationRule, C57

SafekeepingAccountOrBlockChainAddress1Rule, C63

SafekeepingAccountOrBlockChainAddress2Rule, C69

SafekeepingAccountOrBlockChainAddress3Rule, C83

TransactionIdentificationPresenceRule

ModifiedTransactionDetails <ModfdTxDtls> contains the following **TransactionDetails150** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	±		1220
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1220
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1220
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1220
	OtherTransactionIdentification <OthrTxId>	[0..1]	Text		1221
	AccountOwner <AcctOwnr>	[0..1]	±		1221
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1221
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1221
	TransactionDetails <TxDtls>	[0..1]			1222
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C21, C22, C29, C30, C40	1222
	TradeDate <TradDt>	[0..1]	±		1224
	SettlementDate <SttlmDt>	[1..1]	±		1224
	SettlementQuantity <SttlmQty>	[1..1]	±		1224
	SettlementAmount <SttlmAmt>	[0..1]	±		1224
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C41, C43, C46, C49	1225
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C41, C43, C46, C49	1226
	Investor <Invstr>	[0..1]	±		1228

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

Error handling:

– *Error severity:* Fatal

– *Error Code:*

– *Error Text:*

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet.
Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet.
Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

 /SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

Error handling:

– *Error severity:* Warning

– *Error Code:* X00553

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet.
Only one of both must be present.

- **TransactionIdentificationPresenceRule**

(Rule)

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present.

On Condition
 /AccountOwnerTransactionIdentification/TransactionIdentification is equal to
 value 'NONREF'
 Following Must be True
 /AccountServicerTransactionIdentification Must be present
 Or /MarketInfrastructureTransactionIdentification Must be present
 Or /ProcessorTransactionIdentification Must be present
 Or /OtherTransactionIdentification Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00259
- *Error Text:* One other reference must be present.

33.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

AccountOwnerTransactionIdentification <AcctOwnrTxld> contains the following elements (see [SettlementTypeAndIdentification18](#) on page 1568 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <Txld>	[1..1]	Text		1568
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		1569
	Payment <Pmt>	[1..1]	CodeSet		1569

33.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: [Max35Text](#) on page 2320

33.4.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [Max35Text](#) on page 2320

33.4.1.4 ProcessorTransactionIdentification <PcrTxld>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: [Max35Text](#) on page 2320

33.4.1.5 OtherTransactionIdentification <OthrTxId>

Presence: [0..1]

Definition: Identification of a transaction that cannot be identified using a standard reference element present in the message.

Datatype: [Max35Text on page 2320](#)

33.4.1.6 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification144 on page 1771](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

33.4.1.7 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19 on page 1398](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

33.4.1.8 BlockchainAddressOrWallet <BlckChainAdrOrWllet>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWllet> contains the following elements (see [BlockchainAddressWallet3 on page 1640](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

33.4.1.9 TransactionDetails <TxDtIs>

Presence: [0..1]

Definition: Provides additional details on the transaction which can not be included within the structured fields of the message.

TransactionDetails <TxDtIs> contains the following TransactionDetails151 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C21, C22, C29, C30, C40	1222
	TradeDate <TradDt>	[0..1]	±		1224
	SettlementDate <SttImDt>	[1..1]	±		1224
	SettlementQuantity <SttImQty>	[1..1]	±		1224
	SettlementAmount <SttImAmt>	[0..1]	±		1224
	DeliveringSettlementParties <DlvrGSttImPties>	[0..1]	±	C41, C43, C46, C49	1225
	ReceivingSettlementParties <RcvGSttImPties>	[0..1]	±	C41, C43, C46, C49	1226
	Investor <Invstr>	[0..1]	±		1228

33.4.1.9.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C21 DescriptionPresenceRule __, C22 DescriptionUsageRule, C29 ISINGuideline, C30 ISINPresenceRule __, C40 OtherIdentificationPresenceRule __

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see SecurityIdentification19 on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

33.4.1.9.2 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate8Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

33.4.1.9.3 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate17Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1493
Or}	DateCode <DtCd>	[1..1]	±		1493

33.4.1.9.4 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see [Quantity51Choice](#) on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1839
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1840

33.4.1.9.5 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection51](#) on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1451
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1452
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1452

33.4.1.9.6 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C41 Party2PresenceRule](#), [C43 Party3PresenceRule](#), [C46 Party4PresenceRule](#), [C49 Party5PresenceRule](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties97](#) on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1869
	Party1 <Pty1>	[0..1]	±	C18, C20	1870
	Party2 <Pty2>	[0..1]	±	C18, C20	1871
	Party3 <Pty3>	[0..1]	±	C18, C20	1872
	Party4 <Pty4>	[0..1]	±	C18, C20	1873
	Party5 <Pty5>	[0..1]	±	C18, C20	1874

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

/Party2 is present

Following Must be True

/Party1 Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00128

– *Error Text:* Party1 must be present.

• **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

33.4.1.9.7 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C41 Party2PresenceRule, C43 Party3PresenceRule, C46 Party4PresenceRule, C49 Party5PresenceRule

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties97](#) on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1869
	Party1 <Pty1>	[0..1]	±	C18, C20	1870
	Party2 <Pty2>	[0..1]	±	C18, C20	1871
	Party3 <Pty3>	[0..1]	±	C18, C20	1872
	Party4 <Pty4>	[0..1]	±	C18, C20	1873
	Party5 <Pty5>	[0..1]	±	C18, C20	1874

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

 /Party2 is present

Following Must be True

 /Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition

 /Party3 is present

Following Must be True

 /Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

33.4.1.9.8 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see [PartyIdentification149](#) on page 1763 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1764
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1765
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1765
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

33.4.2 UpdateType <UpdTp>

Presence: [1..3]

Definition: Specifies the type of update requested.

UpdateType <UpdTp> contains one of the following **UpdateType37Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Addition <Addtn>	[1..1]			1236
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1239
	Linkages <Lnkgs>	[0..*]	±	C35	1239
	TradeDetails <TradDtls>	[0..1]		C3, C16, C26, C32, C54, C79, C81	1239
	TradeIdentification <TradId>	[0..*]	Text		1242
	CollateralTransactionIdentification <CollTxld>	[0..*]	Text		1242
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1242
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1242
	TradeDate <TradDt>	[0..1]	±		1243
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1243
	DealPrice <DealPric>	[0..1]	±		1243
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C38	1244
	OpeningClosing <OpngClsg>	[0..1]	±		1244
	Reporting <Rptg>	[0..*]	±		1244
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1245
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1245
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1245
	TypeOfPrice <TpOfPric>	[0..1]	±		1245
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1246
	MatchingStatus <MtchgSts>	[0..1]	±		1246
	AffirmationStatus <AffirmSts>	[0..1]	±		1246
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1246
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1246
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C53	1247
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C18, C71	1249
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C39, C76	1250

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C84	1254
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1255
	Counterparty <CtrPty>	[1..1]	±		1255
	Vendor <Vndr>	[0..1]	±		1255
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1256
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1258
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C11, C45, C48, C51	1261
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C11, C45, C48, C51	1262
	CashParties <CshPties>	[0..1]	±		1264
	SettlementAmount <SttlmAmt>	[0..1]	±		1264
	OtherAmounts <OthrAmts>	[0..1]	±		1265
	OtherBusinessParties <OthrBizPties>	[0..1]		C28, C56	1266
	Investor <Invstr>	[0..*]	±	C25, C60, C66	1267
	QualifiedForeignIntermediary <QlfdFrngIntrmy>	[0..1]	±	C61, C67	1269
	StockExchange <StockXchg>	[0..1]	±		1270
	TradeRegulator <TradRgltr>	[0..1]	±		1270
	TripartyAgent <TrptyAgt>	[0..1]	±	C61, C67	1270
	Broker <Brkr>	[0..1]	±	C61, C67	1271
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			1273

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1273
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1273
	RegistrarAccount <RegarAcct>	[0..1]	Text		1273
	CertificateNumber <CertNb>	[0..*]	±	C31	1273
	SupplementaryData <SplmtryData>	[0..*]	±	C78	1274
Or	Deletion <Deltn>	[1..1]			1274
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1277
	Linkages <Lnkgs>	[0..*]	±		1277
	TradeDetails <TradDtls>	[0..1]		C3, C16, C26, C32, C54, C79, C81	1277
	TradeIdentification <TradId>	[0..*]	Text		1280
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1280
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1280
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1280
	TradeDate <TradDt>	[0..1]	±		1281
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1281
	DealPrice <DealPric>	[0..1]	±		1281
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C38	1282
	OpeningClosing <OpngClsg>	[0..1]	±		1282
	Reporting <Rptg>	[0..*]	±		1282
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1282
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1283
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1283
	TypeOfPrice <TpOfPric>	[0..1]	±		1283
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1283
	MatchingStatus <MtchgSts>	[0..1]	±		1284
	AffirmationStatus <AffirmSts>	[0..1]	±		1284
	FXAdditionalDetails <FxADdtlDtls>	[0..1]	Text		1284
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1284

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C53	1284
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C18, C71	1286
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C39, C76	1287
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C84	1291
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1292
	Counterparty <CtrPty>	[1..1]	±		1292
	Vendor <Vndr>	[0..1]	±		1292
	OtherDeliveringSettlementParties <OthrDlvrngSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1293
	OtherReceivingSettlementParties <OthrRcvngSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1295
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C11, C45, C48, C51	1298
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C11, C45, C48, C51	1299
	CashParties <CshPties>	[0..1]	±		1301
	SettlementAmount <SttlmAmt>	[0..1]	±		1301
	OtherAmounts <OthrAmts>	[0..1]	±		1302
	OtherBusinessParties <OthrBizPties>	[0..1]		C28, C56	1303
	Investor <Invstr>	[0..*]	±	C25, C60, C66	1304
	QualifiedForeignIntermediary <QlfdFrngIntrmy>	[0..1]	±	C61, C67	1306
	StockExchange <StockXchg>	[0..1]	±		1307
	TradeRegulator <TradRgltr>	[0..1]	±		1307

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TripartyAgent <TrptyAgt>	[0..1]	±	C61, C67	1307
	Broker <Brkr>	[0..1]	±	C61, C67	1308
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			1310
	CertificationIdentification <CertfctnId>	[0..1]	Text		1310
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1310
	RegistrarAccount <RegarAcct>	[0..1]	Text		1310
	CertificateNumber <CertNb>	[0..*]	±	C31	1310
	SupplementaryData <SplmtryData>	[0..*]	±	C78	1311
Or}	Modification <Mod>	[1..1]			1311
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1314
	Linkages <Lnkgs>	[0..*]	±	C35	1315
	TradeDetails <TradDtls>	[0..1]		C6, C17, C27, C33, C55, C80, C82	1315
	TradeIdentification <TradId>	[0..*]	Text		1318
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1318
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1318
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1318
	TradeDate <TradDt>	[0..1]	±		1319
	SettlementDate <SttlmDt>	[0..1]	±		1319
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1319
	DealPrice <DealPric>	[0..1]	±		1320
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C38	1320
	OpeningClosing <OpngClsg>	[0..1]	±		1320
	Reporting <Rptg>	[0..*]	±		1320
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1321
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1321
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1321
	TypeOfPrice <TpOfPric>	[0..1]	±		1321

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1322
	MatchingStatus <MtchgSts>	[0..1]	±		1322
	AffirmationStatus <AffirmSts>	[0..1]	±		1322
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1322
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1323
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C21, C22, C29, C30, C40	1323
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C53	1324
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]		C19, C62, C68, C72, C73	1326
	SettlementQuantity <SttlmQty>	[0..1]	±		1328
	DenominationChoice <DnmtnChc>	[0..1]	Text		1328
	AccountOwner <AcctOwnr>	[0..1]	±		1329
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1329
	BlockchainAddressOrWallet <BlckChainAdrOrWlft>	[0..1]	±		1329
	CashAccount <CshAcct>	[0..1]	±		1329
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C70	1330
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1330
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C39, C76	1331
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C84	1335
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1336
	Counterparty <CtrPty>	[1..1]	±		1336
	Vendor <Vndr>	[0..1]	±		1336
	OtherDeliveringSettlementParties <OthrDlvrngSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1337

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1339
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1341
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1344
	CashParties <CshPties>	[0..1]	±		1346
	SettlementAmount <SttlmAmt>	[0..1]	±		1347
	OtherAmounts <OthrAmts>	[0..1]	±		1347
	OtherBusinessParties <OthrBizPties>	[0..1]		C28, C56	1348
	Investor <Invstr>	[0..*]	±	C25, C60, C66	1349
	QualifiedForeignIntermediary <QlfdFrngIntrmy>	[0..1]	±	C61, C67	1351
	StockExchange <StockXchg>	[0..1]	±		1352
	TradeRegulator <TradRgltr>	[0..1]	±		1352
	TripartyAgent <TrptyAgt>	[0..1]	±	C61, C67	1352
	Broker <Brkr>	[0..1]	±	C61, C67	1353
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			1355
	CertificationIdentification <CertfctnId>	[0..1]	Text		1355
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1355
	RegistrarAccount <RegarAcct>	[0..1]	Text		1355
	CertificateNumber <CertNb>	[0..*]	±	C31	1355
	SupplementaryData <SplmtryData>	[0..*]	±	C78	1356

33.4.2.1 Addition <Addtn>

Presence: [1..1]

Definition: Addition of information to the securities transaction.

Addition <Addtn> contains the following **SecuritiesSettlementTransactionDetails52** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1239
	Linkages <Lnkgs>	[0..*]	±	C35	1239
	TradeDetails <TradDtls>	[0..1]		C3, C16, C26, C32, C54, C79, C81	1239
	TradeIdentification <TradId>	[0..*]	Text		1242
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1242
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1242
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1242
	TradeDate <TradDt>	[0..1]	±		1243
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1243
	DealPrice <DealPric>	[0..1]	±		1243
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C38	1244
	OpeningClosing <OpngClsg>	[0..1]	±		1244
	Reporting <Rptg>	[0..*]	±		1244
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1245
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1245
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1245
	TypeOfPrice <TpOfPric>	[0..1]	±		1245
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1246
	MatchingStatus <MtchgSts>	[0..1]	±		1246
	AffirmationStatus <AffirmSts>	[0..1]	±		1246
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1246
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrdgAddtlDtls>	[0..1]	Text		1246
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C53	1247
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C18, C71	1249
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C39, C76	1250
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C84	1254

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1255
	Counterparty <CtrPty>	[1..1]	±		1255
	Vendor <Vndr>	[0..1]	±		1255
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1256
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1258
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C11, C45, C48, C51	1261
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C11, C45, C48, C51	1262
	CashParties <CshPties>	[0..1]	±		1264
	SettlementAmount <SttlmAmt>	[0..1]	±		1264
	OtherAmounts <OthrAmts>	[0..1]	±		1265
	OtherBusinessParties <OthrBizPties>	[0..1]		C28, C56	1266
	Investor <Invstr>	[0..*]	±	C25, C60, C66	1267
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C61, C67	1269
	StockExchange <StockXchg>	[0..1]	±		1270
	TradeRegulator <TradRgltr>	[0..1]	±		1270
	TripartyAgent <TrptyAgt>	[0..1]	±	C61, C67	1270
	Broker <Brkr>	[0..1]	±	C61, C67	1271
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			1273
	CertificationIdentification <CertfctnId>	[0..1]	Text		1273
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1273

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RegistrarAccount <RegarAcct>	[0..1]	Text		1273
	CertificateNumber <CertNb>	[0..*]	±	C31	1273
	SupplementaryData <SplmtryData>	[0..*]	±	C78	1274

33.4.2.1.1 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

Presence: [0..1]

Definition: Provides settlement type and identification information.

SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams> contains the following elements (see [SettlementTypeAndAdditionalParameters13](#) on page 1603 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonIdentification <CmonId>	[0..1]	Text		1604
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1604
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1604

33.4.2.1.2 Linkages <Lnkgs>

Presence: [0..*]

Definition: Link to another transaction that must be processed after, before or at the same time.

Impacted by: [C35 LinkedQuantityRule](#)

Linkages <Lnkgs> contains the following elements (see [Linkages63](#) on page 1629 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C79	1630
	MessageNumber <MsgNb>	[0..1]	±	C72	1630
	Reference <Ref>	[1..1]	±		1631
	LinkedQuantity <LkdQty>	[0..1]	±		1631

Constraints

- **LinkedQuantityRule**

(Rule)

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

33.4.2.1.3 TradeDetails <TradDtls>

Presence: [0..1]

Definition: Details of the trade.

Impacted by: C3 AdditionalDetailsRule, C16 CurrencyToBuyOrSellRule, C26 InvestorCapacityRule, C32 LateDeliveryDateRule, C54 PlaceOfTradeRule, C79 TradeDateGuideline, C81 TradeDateTimeUTCRule

TradeDetails <TradDtIs> contains the following **SecuritiesTradeDetails120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1242
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1242
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1242
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1242
	TradeDate <TradDt>	[0..1]	±		1243
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1243
	DealPrice <DealPric>	[0..1]	±		1243
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C38	1244
	OpeningClosing <OpngClsg>	[0..1]	±		1244
	Reporting <Rptg>	[0..*]	±		1244
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1245
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1245
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1245
	TypeOfPrice <TpOfPric>	[0..1]	±		1245
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1246
	MatchingStatus <MtchgSts>	[0..1]	±		1246
	AffirmationStatus <AffirmSts>	[0..1]	±		1246
	FXAdditionalDetails <FxAddtlDtIs>	[0..1]	Text		1246
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtIs>	[0..1]	Text		1246

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account

owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

(Rule)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

- **TradeDateTimeUTCRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

33.4.2.1.3.1 TradeIdentification <TradId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [Max52Text on page 2320](#)

33.4.2.1.3.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: [Max35Text on page 2320](#)

33.4.2.1.3.3 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification1 on page 1590](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1590
	LEI <LEI>	[0..1]	IdentifierSet		1590

33.4.2.1.3.4 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1488
	LEI <LEI>	[0..1]	IdentifierSet		1488

33.4.2.1.3.5 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate8Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

33.4.2.1.3.6 LateDeliveryDate <LateDlvryDt>

Presence: [0..1]

Definition: Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

LateDeliveryDate <LateDlvryDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

33.4.2.1.3.7 DealPrice <DealPric>

Presence: [0..1]

Definition: Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

DealPrice <DealPric> contains the following elements (see [Price10](#) on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1797
{Or	Yielded <Yldd>	[1..1]	Indicator		1798
Or}	ValueType <ValTp>	[1..1]	CodeSet		1798
	Value <Val>	[1..1]	±		1798

33.4.2.1.3.8 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C38 NumberRule](#)

Datatype: [Max3Number](#) on page 2316

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

33.4.2.1.3.9 OpeningClosing <OpngClsg>

Presence: [0..1]

Definition: Specifies additional information relative to the processing of the trade.

OpeningClosing <OpngClsg> contains one of the following elements (see [OpeningClosing3Choice](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1713
Or}	Proprietary <Prtry>	[1..1]	±		1714

33.4.2.1.3.10 Reporting <Rptg>

Presence: [0..*]

Definition: Specifies that a trade is to be reported to a third party.

Reporting <Rptg> contains one of the following elements (see [Reporting6Choice](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1713
Or}	Proprietary <Prtry>	[1..1]	±		1713

33.4.2.1.3.11 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see [TradeTransactionCondition5Choice](#) on page 2164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2164
Or}	Proprietary <Prtry>	[1..1]	±		2165

33.4.2.1.3.12 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see [InvestorCapacity4Choice](#) on page 1712 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1712
Or}	Proprietary <Prtry>	[1..1]	±		1712

33.4.2.1.3.13 TradeOriginatorRole <TradOrgtrRole>

Presence: [0..1]

Definition: Specifies the role of the trading party in the transaction.

TradeOriginatorRole <TradOrgtrRole> contains one of the following elements (see [TradeOriginator3Choice](#) on page 1710 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1711
Or}	Proprietary <Prtry>	[1..1]	±		1711

33.4.2.1.3.14 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice29Choice](#) on page 1796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

33.4.2.1.3.15 CurrencyToBuyOrSell <CcyToBuyOrSell>

Presence: [0..1]

Definition: Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

CurrencyToBuyOrSell <CcyToBuyOrSell> contains one of the following elements (see [CurrencyToBuyOrSell1Choice](#) on page 1592 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1592
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1592

33.4.2.1.3.16 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus27Choice](#) on page 2123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2123
Or}	Proprietary <Prtry>	[1..1]	±		2123

33.4.2.1.3.17 AffirmationStatus <AffirmSts>

Presence: [0..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see [AffirmationStatus8Choice](#) on page 2122 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2122
Or}	Proprietary <Prtry>	[1..1]	±		2122

33.4.2.1.3.18 FXAdditionalDetails <FxAddtIDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: [Max350Text](#) on page 2319

33.4.2.1.3.19 SettlementInstructionProcessingAdditionalDetails <SttlInstrPrcgAddtIDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: [Max350Text](#) on page 2319

33.4.2.1.4 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Attributes defining a financial instrument.

Impacted by: C4 AdditionalDetailsRule, C53 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes111](#) on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1521
	DayCountBasis <DayCntBsis>	[0..1]	±		1521
	RegistrationForm <RegnForm>	[0..1]	±		1522
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1522
	PaymentStatus <PmtSts>	[0..1]	±		1522
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1522
	ClassificationType <ClssfctnTp>	[0..1]	±		1523
	OptionStyle <OptnStyle>	[0..1]	±		1523
	OptionType <OptnTp>	[0..1]	±		1523
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1523
	CouponDate <CpnDt>	[0..1]	Date		1524
	ExpiryDate <XpryDt>	[0..1]	Date		1524
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1524
	MaturityDate <MtrtyDt>	[0..1]	Date		1524
	IssueDate <IssDt>	[0..1]	Date		1524
	NextCallableDate <NxtClblDt>	[0..1]	Date		1525
	PutableDate <PutblDt>	[0..1]	Date		1525
	DatedDate <DtdDt>	[0..1]	Date		1525
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1525
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1525
	CurrentFactor <CurFctr>	[0..1]	Rate		1525
	NextFactor <NxtFctr>	[0..1]	Rate		1525
	InterestRate <IntrstRate>	[0..1]	Rate		1525
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1526
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1526
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1526
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1526
	PoolNumber <PoolNb>	[0..1]	±		1526
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1527
	CallableIndicator <ClblInd>	[0..1]	Indicator		1527

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1527
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1527
	ExercisePrice <ExrcPric>	[0..1]	±		1527
	SubscriptionPrice <SbcptPric>	[0..1]	±		1528
	ConversionPrice <ConvsPric>	[0..1]	±		1528
	StrikePrice <StrkPric>	[0..1]	±		1528
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1528
	ContractSize <CtrctSz>	[0..1]	±	C28	1529
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1529
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1531

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

33.4.2.1.5 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [0..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C18 DenominationRule, C71 SafekeepingPlaceGuideline

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see [QuantityAndAccount100](#) on page 1819 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DenominationChoice <DnmtnChc>	[0..1]	Text		1820
	AccountOwner <AcctOwnr>	[0..1]	±		1820
	CashAccount <CshAcct>	[0..1]	±		1820
	SafekeepingPlace <StkpgPlc>	[0..1]	±	C62	1820
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1821

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceGuideline**

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

33.4.2.1.6 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: [C12 CashSettlementSystemUsageRule](#), [C39 OpeningClosingUsageRule](#), [C76 SettlementDetailsElementsUsageRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails200](#) on page 1933 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1937
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1937
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1937
	CCPEligibility <CCPElgbly>	[0..1]	±		1938
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1938
	CashClearingSystem <CshClrSys>	[0..1]	±		1938
	ExposureType <XpsrTp>	[0..1]	±		1938
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1939
	MarketClientSide <MktClntSd>	[0..1]	±		1939
	NettingEligibility <NetgElgbly>	[0..1]	±		1939
	Registration <Regn>	[0..1]	±		1939
	LegalRestrictions <LglRstrctns>	[0..1]	±		1940
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1940
	TaxCapacity <TaxCpcty>	[0..1]	±		1940
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1940
	Tracking <Trckg>	[0..1]	±		1941
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1941
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1941
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1941
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1942
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1942
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1942

Constraints

- **CashSettlementSystemUsageRule**
(Rule)

Cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **OpeningClosingUsageRule**

(Rule)

For settlement of two parts transactions (Securities Financing, buy-sell back, sell buy-back), the opening/initiation and closing/return of the transaction will be confirmed by sending the below combination of ReceiveDelivery codes and SettlementTransactionType codes:

Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: Repo (REPU)

Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: Repo (REPU)

Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Lending Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Sell-Buy Back: Sell

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralIn (COLI).

• **SettlementDetailsElementsUsageRule**

(Rule)

Conditions of use of the codes for the SettlementDetails field must be pre-agreed between account owner and account servicer.

33.4.2.1.7 StandingSettlementInstructionDetails <StgSttlmInstrDtIs>

Presence: [0..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

Impacted by: C84 VendorPresenceRule

StandingSettlementInstructionDetails <StgSttlmInstrDtIs> contains the following **StandingSettlementInstruction18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1255
	Counterparty <CtrPty>	[1..1]	±		1255
	Vendor <Vndr>	[0..1]	±		1255
	OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1256
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1258

Constraints

- **VendorPresenceRule**

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'
Following Must be True
/Vendor Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

33.4.2.1.7.1 SettlementStandingInstructionDatabase <SttImStgInstrDB>

Presence: [1..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

SettlementStandingInstructionDatabase <SttImStgInstrDB> contains one of the following elements (see [SettlementStandingInstructionDatabase4Choice](#) on page 1694 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1694

33.4.2.1.7.2 Counterparty <CtrPty>

Presence: [1..1]

Definition: Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

Counterparty <CtrPty> contains one of the following elements (see [Counterparty15Choice](#) on page 1734 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C54, C58	1734
Or}	Buyer <Buyr>	[1..1]	±	C54, C58	1735

33.4.2.1.7.3 Vendor <Vndr>

Presence: [0..1]

Definition: Vendor of the settlement standing instruction database that is to be consulted.

Vendor <Vndr> contains the following elements (see [PartyIdentification136](#) on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1779

33.4.2.1.7.4 OtherDeliveringSettlementParties <OthrDlvrSttlmPties>

Presence: [0..1]

Definition: Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: [C10 BookTransferGuideline](#), [C20 DepositoryGuideline](#), [C42 Party2PresenceRule](#), [C44 Party3PresenceRule](#), [C47 Party4PresenceRule](#), [C50 Party5PresenceRule](#), [C75 SettlementChainGuideline](#)

OtherDeliveringSettlementParties <OthrDlvrSttlmPties> contains the following elements (see [SettlementParties100](#) on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

33.4.2.1.7.5 OtherReceivingSettlementParties <OthrRcvgSttlmPties>

Presence: [0..1]

Definition: Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: C10 BookTransferGuideline, C20 DepositoryGuideline, C42 Party2PresenceRule,
C44 Party3PresenceRule, C47 Party4PresenceRule, C50 Party5PresenceRule,
C75 SettlementChainGuideline

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see [SettlementParties100](#) on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see `SecuritiesTransactionType`), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
/Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

33.4.2.1.8 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C11 BookTransferGuideline](#), [C45 Party3PresenceRule](#), [C48 Party4PresenceRule](#), [C51 Party5PresenceRule](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties98](#) on page 1853 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±	C54, C58	1854
	Party3 <Pty3>	[0..1]	±	C54, C58	1856
	Party4 <Pty4>	[0..1]	±	C54, C58	1857
	Party5 <Pty5>	[0..1]	±	C54, C58	1858

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition

/Party3 is present

Following Must be True

/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

33.4.2.1.9 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C11 BookTransferGuideline, C45 Party3PresenceRule, C48 Party4PresenceRule, C51 Party5PresenceRule

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties98 on page 1853](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±	C54, C58	1854
	Party3 <Pty3>	[0..1]	±	C54, C58	1856
	Party4 <Pty4>	[0..1]	±	C54, C58	1857
	Party5 <Pty5>	[0..1]	±	C54, C58	1858

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see `SecuritiesTransactionType`), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition

/Party5 is present

Following Must be True

/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

33.4.2.1.10 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following elements (see [CashParties36](#) on page 1752 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1753
	DebtorAgent <DbtrAgt>	[0..1]	±		1753
	Creditor <Cdtr>	[0..1]	±		1754
	CreditorAgent <CdtrAgt>	[0..1]	±		1754
	Intermediary <Intrmy>	[0..1]	±		1755

33.4.2.1.11 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection95](#) on page 1413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1413
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1414
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1414
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1414
	Amount <Amt>	[0..1]	Amount	C1, C16	1414
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1415
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1415
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1416
	ValueDate <ValDt>	[0..1]	±		1416

33.4.2.1.12 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see [OtherAmounts39](#) on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1437
	ChargesFees <ChrgsFees>	[0..1]	±		1438
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1438
	TradeAmount <TradAmt>	[0..1]	±		1438
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1439
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1439
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1439
	LocalTax <LclTax>	[0..1]	±		1440
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1440
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1440
	Margin <Mrgn>	[0..1]	±		1441
	Other <Othr>	[0..1]	±		1441
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1441
	ShippingAmount <ShppgAmt>	[0..1]	±		1442
	SpecialConcession <SpclCncssn>	[0..1]	±		1442
	StampDuty <StmpDty>	[0..1]	±		1442
	StockExchangeTax <StockXchgTax>	[0..1]	±		1443
	TransferTax <TrfTax>	[0..1]	±		1443
	TransactionTax <TxTax>	[0..1]	±		1443
	ValueAddedTax <ValAddedTax>	[0..1]	±		1444
	WithholdingTax <WhldgTax>	[0..1]	±		1444
	NetGainLoss <NetGnLoss>	[0..1]	±		1444
	ConsumptionTax <CsmptnTax>	[0..1]	±		1445
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1445
	ResearchFee <RsrchFee>	[0..1]	±		1446

33.4.2.1.13 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: [C28 InvestorCountryCodeRule](#), [C56 QualifiedForeignIntermediaryRule](#)

OtherBusinessParties <OthrBizPties> contains the following **OtherParties43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C25, C60, C66	1267
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C61, C67	1269
	StockExchange <StockXchg>	[0..1]	±		1270
	TradeRegulator <TradRgltr>	[0..1]	±		1270
	TripartyAgent <TrptyAgt>	[0..1]	±	C61, C67	1270
	Broker <Brkr>	[0..1]	±	C61, C67	1271

Constraints

- **InvestorCountryCodeRule**

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

33.4.2.1.13.1 Investor <Invstr>

Presence: [0..*]

Definition: Party, either an individual or organisation, whose assets are being invested.

Impacted by: C25 IdentificationNationalityOfInvestorRule, C60 SafekeepingAccountOrBlockchainAddress1Rule, C66 SafekeepingAccountOrBlockchainAddress2Rule

Investor <Invstr> contains the following elements (see [PartyIdentificationAndAccount197](#) on page 1742 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1743
	LEI <LEI>	[0..1]	IdentifierSet		1743
	AlternateIdentification <AltrnId>	[0..1]	±		1743
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1744
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1744
	BlockchainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1744
	ProcessingIdentification <PrcgId>	[0..1]	Text		1744
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1745

Constraints

- **IdentificationNationalityOfInvestorRule**

(Rule)

Identification and/or Nationality must be present.

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

33.4.2.1.13.2 QualifiedForeignIntermediary <QlfdFrgnlIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

Impacted by: C61 SafekeepingAccountOrBlockChainAddress1Rule , C67 SafekeepingAccountOrBlockChainAddress2Rule

QualifiedForeignIntermediary <QlfdFrgnlIntrmy> contains the following elements (see PartyIdentificationAndAccount198 on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrnId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1741
	ProcessingIdentification <PrccgId>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

33.4.2.1.13.3 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see [PartyIdentificationAndAccount165](#) on page 1756 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1756
	LEI <LEI>	[0..1]	IdentifierSet		1756
	AlternateIdentification <AltrnId>	[0..1]	±		1756
	ProcessingIdentification <PrctlId>	[0..1]	Text		1756
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1757

33.4.2.1.13.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see [PartyIdentificationAndAccount165](#) on page 1756 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1756
	LEI <LEI>	[0..1]	IdentifierSet		1756
	AlternateIdentification <AltrnId>	[0..1]	±		1756
	ProcessingIdentification <PrctlId>	[0..1]	Text		1756
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1757

33.4.2.1.13.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

Impacted by: [C61 SafekeepingAccountOrBlockChainAddress1Rule](#), [C67 SafekeepingAccountOrBlockChainAddress2Rule](#)

TripartyAgent <TrptyAgt> contains the following elements (see [PartyIdentificationAndAccount198](#) on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrnId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1741
	ProcessingIdentification <PrctlId>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

33.4.2.1.13.6 Broker <Brkr>

Presence: [0..1]

Definition: Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

Impacted by: C61 SafekeepingAccountOrBlockChainAddress1Rule , C67 SafekeepingAccountOrBlockChainAddress2Rule

Broker <Brkr> contains the following elements (see PartyIdentificationAndAccount198 on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockChainAddressOrWallet <BlckChainAdrOrWlIt>	[0..1]	Text		1741
	ProcessingIdentification <PrctlId>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition
 /SafekeepingAccount is present
 Following Must be True
 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockChainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

33.4.2.1.14 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

Presence: [0..1]

Definition: Provides information required for the registration or physical settlement.

AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls> contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1273
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1273
	RegistrarAccount <RegarAcct>	[0..1]	Text		1273
	CertificateNumber <CertNb>	[0..*]	±	C31	1273

33.4.2.1.14.1 CertificationIdentification <CertfctnId>

Presence: [0..1]

Definition: Identification assigned to a deposit.

Datatype: [Max35Text on page 2320](#)

33.4.2.1.14.2 CertificationDateTime <CertfctnDtTm>

Presence: [0..1]

Definition: Date/time at which the certificates in the deposit were validated by the agent.

CertificationDateTime <CertfctnDtTm> contains one of the following elements (see [DateAndDateTime2Choice on page 1490](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

33.4.2.1.14.3 RegistrarAccount <RegarAcct>

Presence: [0..1]

Definition: Account at the registrar where financial instruments are registered.

Datatype: [Max35Text on page 2320](#)

33.4.2.1.14.4 CertificateNumber <CertNb>

Presence: [0..*]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Impacted by: [C31 ISO8532AndIssuerSchemeNameRule](#)

CertificateNumber <CertNb> contains the following elements (see [SecuritiesCertificate4](#) on page 1697 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1697
	Issuer <Issr>	[0..1]	Text		1698
	SchemeName <SchmeNm>	[0..1]	Text		1698

Constraints

- **ISO8532AndIssuerSchemeNameRule**

(Rule)

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

33.4.2.1.15 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C78 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

33.4.2.2 Deletion <Deltn>

Presence: [1..1]

Definition: Deletion of information in the securities transaction.

Deletion <Deltn> contains the following **SecuritiesSettlementTransactionDetails50** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1277
	Linkages <Lnkgs>	[0..*]	±		1277
	TradeDetails <TradDtls>	[0..1]		C3, C16, C26, C32, C54, C79, C81	1277
	TradeIdentification <TradId>	[0..*]	Text		1280
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1280
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1280
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1280
	TradeDate <TradDt>	[0..1]	±		1281
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1281
	DealPrice <DealPric>	[0..1]	±		1281
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C38	1282
	OpeningClosing <OpngClsg>	[0..1]	±		1282
	Reporting <Rptg>	[0..*]	±		1282
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1282
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1283
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1283
	TypeOfPrice <TpOfPric>	[0..1]	±		1283
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1283
	MatchingStatus <MtchgSts>	[0..1]	±		1284
	AffirmationStatus <AffirmSts>	[0..1]	±		1284
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1284
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrdgAddtlDtls>	[0..1]	Text		1284
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C53	1284
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C18, C71	1286
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C39, C76	1287
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C84	1291

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1292
	Counterparty <CtrPty>	[1..1]	±		1292
	Vendor <Vndr>	[0..1]	±		1292
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1293
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1295
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C11, C45, C48, C51	1298
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C11, C45, C48, C51	1299
	CashParties <CshPties>	[0..1]	±		1301
	SettlementAmount <SttlmAmt>	[0..1]	±		1301
	OtherAmounts <OthrAmts>	[0..1]	±		1302
	OtherBusinessParties <OthrBizPties>	[0..1]		C28, C56	1303
	Investor <Invstr>	[0..*]	±	C25, C60, C66	1304
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C61, C67	1306
	StockExchange <StockXchg>	[0..1]	±		1307
	TradeRegulator <TradRgltr>	[0..1]	±		1307
	TripartyAgent <TrptyAgt>	[0..1]	±	C61, C67	1307
	Broker <Brkr>	[0..1]	±	C61, C67	1308
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			1310
	CertificationIdentification <CertfctnId>	[0..1]	Text		1310
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1310

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RegistrarAccount <RegarAcct>	[0..1]	Text		1310
	CertificateNumber <CertNb>	[0..*]	±	C31	1310
	SupplementaryData <SplmtryData>	[0..*]	±	C78	1311

33.4.2.2.1 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

Presence: [0..1]

Definition: Provides settlement type and identification information.

SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams> contains the following elements (see [SettlementTypeAndAdditionalParameters13](#) on page 1603 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonIdentification <CmonId>	[0..1]	Text		1604
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1604
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1604

33.4.2.2.2 Linkages <Lnkgs>

Presence: [0..*]

Definition: Link to another transaction that must be processed after, before or at the same time.

Linkages <Lnkgs> contains the following elements (see [Linkages40](#) on page 1688 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	±		1688

33.4.2.2.3 TradeDetails <TradDtls>

Presence: [0..1]

Definition: Details of the trade.

Impacted by: [C3 AdditionalDetailsRule](#), [C16 CurrencyToBuyOrSellRule](#), [C26 InvestorCapacityRule](#), [C32 LateDeliveryDateRule](#), [C54 PlaceOfTradeRule](#), [C79 TradeDateGuideline](#), [C81 TradeDateTimeUTCRule](#)

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1280
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1280
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1280
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1280
	TradeDate <TradDt>	[0..1]	±		1281
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1281
	DealPrice <DealPric>	[0..1]	±		1281
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C38	1282
	OpeningClosing <OpngClsg>	[0..1]	±		1282
	Reporting <Rptg>	[0..*]	±		1282
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1282
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1283
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1283
	TypeOfPrice <TpOfPric>	[0..1]	±		1283
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1283
	MatchingStatus <MtchgSts>	[0..1]	±		1284
	AffirmationStatus <AffirmSts>	[0..1]	±		1284
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1284
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1284

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

(Rule)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

- **TradeDateTimeUTCRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

33.4.2.2.3.1 TradeIdentification <TradId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [Max52Text on page 2320](#)

33.4.2.2.3.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: [Max35Text on page 2320](#)

33.4.2.2.3.3 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification1 on page 1590](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1590
	LEI <LEI>	[0..1]	IdentifierSet		1590

33.4.2.2.3.4 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2 on page 1488](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1488
	LEI <LEI>	[0..1]	IdentifierSet		1488

33.4.2.2.3.5 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate8Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

33.4.2.2.3.6 LateDeliveryDate <LateDlvryDt>

Presence: [0..1]

Definition: Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

LateDeliveryDate <LateDlvryDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

33.4.2.2.3.7 DealPrice <DealPric>

Presence: [0..1]

Definition: Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

DealPrice <DealPric> contains the following elements (see [Price10](#) on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1797
{Or	Yielded <Yldd>	[1..1]	Indicator		1798
Or}	ValueType <ValTp>	[1..1]	CodeSet		1798
	Value <Val>	[1..1]	±		1798

33.4.2.2.3.8 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C38 NumberRule](#)

Datatype: [Max3Number on page 2316](#)

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

33.4.2.2.3.9 OpeningClosing <OpngClsg>

Presence: [0..1]

Definition: Specifies additional information relative to the processing of the trade.

OpeningClosing <OpngClsg> contains one of the following elements (see [OpeningClosing3Choice on page 1713](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1713
Or}	Proprietary <Prtry>	[1..1]	±		1714

33.4.2.2.3.10 Reporting <Rptg>

Presence: [0..*]

Definition: Specifies that a trade is to be reported to a third party.

Reporting <Rptg> contains one of the following elements (see [Reporting6Choice on page 1713](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1713
Or}	Proprietary <Prtry>	[1..1]	±		1713

33.4.2.2.3.11 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see [TradeTransactionCondition5Choice on page 2164](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2164
Or}	Proprietary <Prtry>	[1..1]	±		2165

33.4.2.2.3.12 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see [InvestorCapacity4Choice](#) on page 1712 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1712
Or}	Proprietary <Prtry>	[1..1]	±		1712

33.4.2.2.3.13 TradeOriginatorRole <TradOrgtrRole>

Presence: [0..1]

Definition: Specifies the role of the trading party in the transaction.

TradeOriginatorRole <TradOrgtrRole> contains one of the following elements (see [TradeOriginator3Choice](#) on page 1710 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1711
Or}	Proprietary <Prtry>	[1..1]	±		1711

33.4.2.2.3.14 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice29Choice](#) on page 1796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

33.4.2.2.3.15 CurrencyToBuyOrSell <CcyToBuyOrSell>

Presence: [0..1]

Definition: Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

CurrencyToBuyOrSell <CcyToBuyOrSell> contains one of the following elements (see [CurrencyToBuyOrSell1Choice](#) on page 1592 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1592
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1592

33.4.2.2.3.16 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus27Choice](#) on page 2123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2123
Or}	Proprietary <Prtry>	[1..1]	±		2123

33.4.2.2.3.17 AffirmationStatus <AffirmSts>

Presence: [0..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see [AffirmationStatus8Choice](#) on page 2122 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2122
Or}	Proprietary <Prtry>	[1..1]	±		2122

33.4.2.2.3.18 FXAdditionalDetails <FxAddtIDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: [Max350Text](#) on page 2319

33.4.2.2.3.19 SettlementInstructionProcessingAdditionalDetails <SttlInstrPrcgAddtIDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: [Max350Text](#) on page 2319

33.4.2.2.4 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Attributes defining a financial instrument.

Impacted by: [C4 AdditionalDetailsRule](#), [C53 PlaceOfListingRule](#)

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes111](#) on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1521
	DayCountBasis <DayCntBsis>	[0..1]	±		1521
	RegistrationForm <RegnForm>	[0..1]	±		1522
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1522
	PaymentStatus <PmtSts>	[0..1]	±		1522
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1522
	ClassificationType <ClssfctnTp>	[0..1]	±		1523
	OptionStyle <OptnStyle>	[0..1]	±		1523
	OptionType <OptnTp>	[0..1]	±		1523
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1523
	CouponDate <CpnDt>	[0..1]	Date		1524
	ExpiryDate <XpryDt>	[0..1]	Date		1524
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1524
	MaturityDate <MtrtyDt>	[0..1]	Date		1524
	IssueDate <IssDt>	[0..1]	Date		1524
	NextCallableDate <NxtClblDt>	[0..1]	Date		1525
	PutableDate <PutblDt>	[0..1]	Date		1525
	DatedDate <DtdDt>	[0..1]	Date		1525
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1525
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1525
	CurrentFactor <CurFctr>	[0..1]	Rate		1525
	NextFactor <NxtFctr>	[0..1]	Rate		1525
	InterestRate <IntrstRate>	[0..1]	Rate		1525
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1526
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1526
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1526
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1526
	PoolNumber <PoolNb>	[0..1]	±		1526
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1527
	CallableIndicator <ClblInd>	[0..1]	Indicator		1527

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1527
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1527
	ExercisePrice <ExrcPric>	[0..1]	±		1527
	SubscriptionPrice <SbcptPric>	[0..1]	±		1528
	ConversionPrice <ConvsPric>	[0..1]	±		1528
	StrikePrice <StrkPric>	[0..1]	±		1528
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1528
	ContractSize <CtrctSz>	[0..1]	±	C28	1529
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1529
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1531

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

33.4.2.2.5 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [0..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C18 DenominationRule, C71 SafekeepingPlaceGuideline

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see [QuantityAndAccount100](#) on page 1819 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DenominationChoice <DnmtnChc>	[0..1]	Text		1820
	AccountOwner <AcctOwnr>	[0..1]	±		1820
	CashAccount <CshAcct>	[0..1]	±		1820
	SafekeepingPlace <StkpgPlc>	[0..1]	±	C62	1820
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1821

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceGuideline**

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

33.4.2.2.6 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: [C12 CashSettlementSystemUsageRule](#), [C39 OpeningClosingUsageRule](#), [C76 SettlementDetailsElementsUsageRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails200](#) on page 1933 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1937
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1937
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1937
	CCPEligibility <CCPElgbly>	[0..1]	±		1938
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1938
	CashClearingSystem <CshClrSys>	[0..1]	±		1938
	ExposureType <XpsrTp>	[0..1]	±		1938
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1939
	MarketClientSide <MktClntSd>	[0..1]	±		1939
	NettingEligibility <NetgElgbly>	[0..1]	±		1939
	Registration <Regn>	[0..1]	±		1939
	LegalRestrictions <LglRstrctns>	[0..1]	±		1940
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1940
	TaxCapacity <TaxCpcty>	[0..1]	±		1940
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1940
	Tracking <Trckg>	[0..1]	±		1941
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1941
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1941
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1941
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1942
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1942
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1942

Constraints

- **CashSettlementSystemUsageRule**
(Rule)

Cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **OpeningClosingUsageRule**

(Rule)

For settlement of two parts transactions (Securities Financing, buy-sell back, sell buy-back), the opening/initiation and closing/return of the transaction will be confirmed by sending the below combination of ReceiveDelivery codes and SettlementTransactionType codes:

Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: Repo (REPU)

Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: Repo (REPU)

Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Lending Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Sell-Buy Back: Sell

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralIn (COLI).

• **SettlementDetailsElementsUsageRule**

(Rule)

Conditions of use of the codes for the SettlementDetails field must be pre-agreed between account owner and account servicer.

33.4.2.2.7 StandingSettlementInstructionDetails <StgSttlmInstrDtIs>

Presence: [0..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

Impacted by: C84 VendorPresenceRule

StandingSettlementInstructionDetails <StgSttlmInstrDtIs> contains the following **StandingSettlementInstruction18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1292
	Counterparty <CtrPty>	[1..1]	±		1292
	Vendor <Vndr>	[0..1]	±		1292
	OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1293
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1295

Constraints

- **VendorPresenceRule**

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'
Following Must be True
/Vendor Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

33.4.2.2.7.1 SettlementStandingInstructionDatabase <SttImStgInstrDB>

Presence: [1..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

SettlementStandingInstructionDatabase <SttImStgInstrDB> contains one of the following elements (see [SettlementStandingInstructionDatabase4Choice](#) on page 1694 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1694

33.4.2.2.7.2 Counterparty <CtrPty>

Presence: [1..1]

Definition: Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

Counterparty <CtrPty> contains one of the following elements (see [Counterparty15Choice](#) on page 1734 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C54, C58	1734
Or}	Buyer <Buyr>	[1..1]	±	C54, C58	1735

33.4.2.2.7.3 Vendor <Vndr>

Presence: [0..1]

Definition: Vendor of the settlement standing instruction database that is to be consulted.

Vendor <Vndr> contains the following elements (see [PartyIdentification136](#) on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1779

33.4.2.2.7.4 OtherDeliveringSettlementParties <OthrDlvrSttlmPties>

Presence: [0..1]

Definition: Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: [C10 BookTransferGuideline](#), [C20 DepositoryGuideline](#), [C42 Party2PresenceRule](#), [C44 Party3PresenceRule](#), [C47 Party4PresenceRule](#), [C50 Party5PresenceRule](#), [C75 SettlementChainGuideline](#)

OtherDeliveringSettlementParties <OthrDlvrSttlmPties> contains the following elements (see [SettlementParties100](#) on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

33.4.2.2.7.5 OtherReceivingSettlementParties <OthrRcvgSttlmPties>

Presence: [0..1]

Definition: Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: [C10 BookTransferGuideline](#), [C20 DepositoryGuideline](#), [C42 Party2PresenceRule](#),
[C44 Party3PresenceRule](#), [C47 Party4PresenceRule](#), [C50 Party5PresenceRule](#),
[C75 SettlementChainGuideline](#)

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see [SettlementParties100 on page 1844](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see *SecuritiesTransactionType*), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

33.4.2.2.8 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C11 BookTransferGuideline](#), [C45 Party3PresenceRule](#), [C48 Party4PresenceRule](#), [C51 Party5PresenceRule](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties98](#) on page 1853 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±	C54, C58	1854
	Party3 <Pty3>	[0..1]	±	C54, C58	1856
	Party4 <Pty4>	[0..1]	±	C54, C58	1857
	Party5 <Pty5>	[0..1]	±	C54, C58	1858

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition

/Party3 is present

Following Must be True

/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

33.4.2.2.9 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C11 BookTransferGuideline, C45 Party3PresenceRule ____, C48 Party4PresenceRule ____, C51 Party5PresenceRule ____

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties98 on page 1853](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±	C54, C58	1854
	Party3 <Pty3>	[0..1]	±	C54, C58	1856
	Party4 <Pty4>	[0..1]	±	C54, C58	1857
	Party5 <Pty5>	[0..1]	±	C54, C58	1858

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see `SecuritiesTransactionType`), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition

/Party5 is present

Following Must be True

/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

33.4.2.2.10 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following elements (see [CashParties36 on page 1752](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1753
	DebtorAgent <DbtrAgt>	[0..1]	±		1753
	Creditor <Cdtr>	[0..1]	±		1754
	CreditorAgent <CdtrAgt>	[0..1]	±		1754
	Intermediary <Intrmy>	[0..1]	±		1755

33.4.2.2.11 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection95](#) on page 1413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1413
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1414
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1414
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1414
	Amount <Amt>	[0..1]	Amount	C1, C16	1414
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1415
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1415
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1416
	ValueDate <ValDt>	[0..1]	±		1416

33.4.2.2.12 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see [OtherAmounts39](#) on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1437
	ChargesFees <ChrgsFees>	[0..1]	±		1438
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1438
	TradeAmount <TradAmt>	[0..1]	±		1438
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1439
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1439
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1439
	LocalTax <LclTax>	[0..1]	±		1440
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1440
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1440
	Margin <Mrgn>	[0..1]	±		1441
	Other <Othr>	[0..1]	±		1441
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1441
	ShippingAmount <ShppgAmt>	[0..1]	±		1442
	SpecialConcession <SpclCncssn>	[0..1]	±		1442
	StampDuty <StmpDty>	[0..1]	±		1442
	StockExchangeTax <StockXchgTax>	[0..1]	±		1443
	TransferTax <TrfTax>	[0..1]	±		1443
	TransactionTax <TxTax>	[0..1]	±		1443
	ValueAddedTax <ValAddedTax>	[0..1]	±		1444
	WithholdingTax <WhldgTax>	[0..1]	±		1444
	NetGainLoss <NetGnLoss>	[0..1]	±		1444
	ConsumptionTax <CsmptnTax>	[0..1]	±		1445
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1445
	ResearchFee <RsrchFee>	[0..1]	±		1446

33.4.2.2.13 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: [C28 InvestorCountryCodeRule](#), [C56 QualifiedForeignIntermediaryRule](#)

OtherBusinessParties <OthrBizPties> contains the following **OtherParties43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C25, C60, C66	1304
	QualifiedForeignIntermediary <QlfdFrqnIntrmy>	[0..1]	±	C61, C67	1306
	StockExchange <StockXchg>	[0..1]	±		1307
	TradeRegulator <TradRgltr>	[0..1]	±		1307
	TripartyAgent <TrptyAgt>	[0..1]	±	C61, C67	1307
	Broker <Brkr>	[0..1]	±	C61, C67	1308

Constraints

- **InvestorCountryCodeRule**

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

33.4.2.2.13.1 Investor <Invstr>

Presence: [0..*]

Definition: Party, either an individual or organisation, whose assets are being invested.

Impacted by: C25 IdentificationNationalityOfInvestorRule, C60 SafekeepingAccountOrBlockchainAddress1Rule, C66 SafekeepingAccountOrBlockchainAddress2Rule

Investor <Invstr> contains the following elements (see [PartyIdentificationAndAccount197](#) on page 1742 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1743
	LEI <LEI>	[0..1]	IdentifierSet		1743
	AlternateIdentification <AltrnId>	[0..1]	±		1743
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1744
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1744
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1744
	ProcessingIdentification <PrcgId>	[0..1]	Text		1744
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1745

Constraints

- **IdentificationNationalityOfInvestorRule**

(Rule)

Identification and/or Nationality must be present.

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

33.4.2.2.13.2 QualifiedForeignIntermediary <QlfdFrgnlIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

Impacted by: C61 SafekeepingAccountOrBlockChainAddress1Rule , C67 SafekeepingAccountOrBlockChainAddress2Rule

QualifiedForeignIntermediary <QlfdFrgnlIntrmy> contains the following elements (see PartyIdentificationAndAccount198 on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrnId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1741
	ProcessingIdentification <PrctlId>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

33.4.2.2.13.3 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see [PartyIdentificationAndAccount165](#) on page 1756 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1756
	LEI <LEI>	[0..1]	IdentifierSet		1756
	AlternateIdentification <AltrnId>	[0..1]	±		1756
	ProcessingIdentification <PrctlId>	[0..1]	Text		1756
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1757

33.4.2.2.13.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see [PartyIdentificationAndAccount165](#) on page 1756 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1756
	LEI <LEI>	[0..1]	IdentifierSet		1756
	AlternateIdentification <AltrnId>	[0..1]	±		1756
	ProcessingIdentification <PrctlId>	[0..1]	Text		1756
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1757

33.4.2.2.13.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

Impacted by: [C61 SafekeepingAccountOrBlockChainAddress1Rule](#), [C67 SafekeepingAccountOrBlockChainAddress2Rule](#)

TripartyAgent <TrptyAgt> contains the following elements (see [PartyIdentificationAndAccount198](#) on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrnId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1741
	ProcessingIdentification <PrctlId>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

33.4.2.2.13.6 Broker <Brkr>

Presence: [0..1]

Definition: Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

Impacted by: C61 SafekeepingAccountOrBlockChainAddress1Rule ____, C67 SafekeepingAccountOrBlockChainAddress2Rule __

Broker <Brkr> contains the following elements (see PartyIdentificationAndAccount198 on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1741
	ProcessingIdentification <PrctlId>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition
 /SafekeepingAccount is present
 Following Must be True
 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockChainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

33.4.2.2.14 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

Presence: [0..1]

Definition: Provides information required for the registration or physical settlement.

AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls> contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1310
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1310
	RegistrarAccount <RegarAcct>	[0..1]	Text		1310
	CertificateNumber <CertNb>	[0..*]	±	C31	1310

33.4.2.2.14.1 CertificationIdentification <CertfctnId>

Presence: [0..1]

Definition: Identification assigned to a deposit.

Datatype: [Max35Text on page 2320](#)

33.4.2.2.14.2 CertificationDateTime <CertfctnDtTm>

Presence: [0..1]

Definition: Date/time at which the certificates in the deposit were validated by the agent.

CertificationDateTime <CertfctnDtTm> contains one of the following elements (see [DateAndDateTime2Choice on page 1490](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

33.4.2.2.14.3 RegistrarAccount <RegarAcct>

Presence: [0..1]

Definition: Account at the registrar where financial instruments are registered.

Datatype: [Max35Text on page 2320](#)

33.4.2.2.14.4 CertificateNumber <CertNb>

Presence: [0..*]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Impacted by: [C31 ISO8532AndIssuerSchemeNameRule](#)

CertificateNumber <CertNb> contains the following elements (see [SecuritiesCertificate4](#) on page 1697 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1697
	Issuer <Issr>	[0..1]	Text		1698
	SchemeName <SchmeNm>	[0..1]	Text		1698

Constraints

- **ISO8532AndIssuerSchemeNameRule**

(Rule)

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

33.4.2.2.15 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C78 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

33.4.2.3 Modification <Mod>

Presence: [1..1]

Definition: Modification of information in the securities transaction.

Modification <Mod> contains the following **SecuritiesSettlementTransactionDetails51** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1314
	Linkages <Lnkgs>	[0..*]	±	C35	1315
	TradeDetails <TradDtls>	[0..1]		C6, C17, C27, C33, C55, C80, C82	1315
	TradeIdentification <TradId>	[0..*]	Text		1318
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1318
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1318
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1318
	TradeDate <TradDt>	[0..1]	±		1319
	SettlementDate <SttlmDt>	[0..1]	±		1319
	LateDeliveryDate <LateDivryDt>	[0..1]	±		1319
	DealPrice <DealPric>	[0..1]	±		1320
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C38	1320
	OpeningClosing <OpngClsg>	[0..1]	±		1320
	Reporting <Rptg>	[0..*]	±		1320
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1321
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1321
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1321
	TypeOfPrice <TpOfPric>	[0..1]	±		1321
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1322
	MatchingStatus <MtchgSts>	[0..1]	±		1322
	AffirmationStatus <AffirmSts>	[0..1]	±		1322
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1322
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1323
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C21, C22, C29, C30, C40	1323
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C53	1324

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]		C19, C62, C68, C72, C73	1326
	SettlementQuantity <SttlmQty>	[0..1]	±		1328
	DenominationChoice <DnmtnChc>	[0..1]	Text		1328
	AccountOwner <AcctOwnr>	[0..1]	±		1329
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1329
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1329
	CashAccount <CshAcct>	[0..1]	±		1329
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C70	1330
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1330
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C39, C76	1331
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C84	1335
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1336
	Counterparty <CtrPty>	[1..1]	±		1336
	Vendor <Vndr>	[0..1]	±		1336
	OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1337
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1339
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1341
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47,	1344

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
				C50, C75	
	CashParties <CshPties>	[0..1]	±		1346
	SettlementAmount <SttlmAmt>	[0..1]	±		1347
	OtherAmounts <OthrAmts>	[0..1]	±		1347
	OtherBusinessParties <OthrBizPties>	[0..1]		C28, C56	1348
	Investor <Invstr>	[0..*]	±	C25, C60, C66	1349
	QualifiedForeignIntermediary <QlfdFrqnIntrmy>	[0..1]	±	C61, C67	1351
	StockExchange <StockXchg>	[0..1]	±		1352
	TradeRegulator <TradRgltr>	[0..1]	±		1352
	TripartyAgent <TrptyAgt>	[0..1]	±	C61, C67	1352
	Broker <Brkr>	[0..1]	±	C61, C67	1353
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			1355
	CertificationIdentification <CertfctnId>	[0..1]	Text		1355
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1355
	RegistrarAccount <RegarAcct>	[0..1]	Text		1355
	CertificateNumber <CertNb>	[0..*]	±	C31	1355
	SupplementaryData <SplmtryData>	[0..*]	±	C78	1356

33.4.2.3.1 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

Presence: [0..1]

Definition: Provides settlement type and identification information.

SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams> contains the following elements (see [SettlementTypeAndAdditionalParameters14](#) on page 1604 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SctiesMvmntTp>	[0..1]	CodeSet		1604
	Payment <Pmt>	[0..1]	CodeSet		1605
	CommonIdentification <CmonId>	[0..1]	Text		1605
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1605
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1605

33.4.2.3.2 Linkages <Lnkgs>

Presence: [0..*]

Definition: Link to another transaction that must be processed after, before or at the same time.

Impacted by: [C35 LinkedQuantityRule](#)

Linkages <Lnkgs> contains the following elements (see [Linkages63](#) on page 1629 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C79	1630
	MessageNumber <MsgNb>	[0..1]	±	C72	1630
	Reference <Ref>	[1..1]	±		1631
	LinkedQuantity <LkdQty>	[0..1]	±		1631

Constraints

- **LinkedQuantityRule**

(Rule)

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

33.4.2.3.3 TradeDetails <TradDtls>

Presence: [0..1]

Definition: Details of the trade.

Impacted by: [C6 AdditionalDetailsRule](#), [C17 CurrencyToBuyOrSellRule](#), [C27 InvestorCapacityRule](#), [C33 LateDeliveryDateRule](#), [C55 PlaceOfTradeRule](#), [C80 TradeDateGuideline](#), [C82 TradeDateTimeUTCRule](#)

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails121** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1318
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1318
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1318
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1318
	TradeDate <TradDt>	[0..1]	±		1319
	SettlementDate <SttlmDt>	[0..1]	±		1319
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1319
	DealPrice <DealPric>	[0..1]	±		1320
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C38	1320
	OpeningClosing <OpngClsg>	[0..1]	±		1320
	Reporting <Rptg>	[0..*]	±		1320
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1321
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1321
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1321
	TypeOfPrice <TpOfPric>	[0..1]	±		1321
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1322
	MatchingStatus <MtchgSts>	[0..1]	±		1322
	AffirmationStatus <AffirmSts>	[0..1]	±		1322
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1322
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrpgAddtlDtls>	[0..1]	Text		1323

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

(Rule)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

- **TradeDateTimeUTCRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

33.4.2.3.3.1 TradeIdentification <TradId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [Max52Text on page 2320](#)

33.4.2.3.3.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: [Max35Text on page 2320](#)

33.4.2.3.3.3 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification1 on page 1590](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C40	1590
	LEI <LEI>	[0..1]	IdentifierSet		1590

33.4.2.3.3.4 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1488
	LEI <LEI>	[0..1]	IdentifierSet		1488

33.4.2.3.3.5 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate8Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

33.4.2.3.3.6 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate17Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1493
Or}	DateCode <DtCd>	[1..1]	±		1493

33.4.2.3.3.7 LateDeliveryDate <LateDlvryDt>

Presence: [0..1]

Definition: Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

LateDeliveryDate <LateDlvryDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

33.4.2.3.3.8 DealPrice <DealPric>

Presence: [0..1]

Definition: Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

DealPrice <DealPric> contains the following elements (see [Price10](#) on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1797
{Or	Yielded <Yldd>	[1..1]	Indicator		1798
Or}	ValueType <ValTp>	[1..1]	CodeSet		1798
	Value <Val>	[1..1]	±		1798

33.4.2.3.3.9 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C38 NumberRule](#)

Datatype: [Max3Number](#) on page 2316

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

33.4.2.3.3.10 OpeningClosing <OpngClsg>

Presence: [0..1]

Definition: Specifies additional information relative to the processing of the trade.

OpeningClosing <OpngClsg> contains one of the following elements (see [OpeningClosing3Choice](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1713
Or}	Proprietary <Prtry>	[1..1]	±		1714

33.4.2.3.3.11 Reporting <Rptg>

Presence: [0..*]

Definition: Specifies that a trade is to be reported to a third party.

Reporting <Rptg> contains one of the following elements (see [Reporting6Choice](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1713
Or}	Proprietary <Prtry>	[1..1]	±		1713

33.4.2.3.3.12 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see [TradeTransactionCondition5Choice](#) on page 2164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2164
Or}	Proprietary <Prtry>	[1..1]	±		2165

33.4.2.3.3.13 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see [InvestorCapacity4Choice](#) on page 1712 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1712
Or}	Proprietary <Prtry>	[1..1]	±		1712

33.4.2.3.3.14 TradeOriginatorRole <TradOrgtrRole>

Presence: [0..1]

Definition: Specifies the role of the trading party in the transaction.

TradeOriginatorRole <TradOrgtrRole> contains one of the following elements (see [TradeOriginator3Choice](#) on page 1710 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1711
Or}	Proprietary <Prtry>	[1..1]	±		1711

33.4.2.3.3.15 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice29Choice](#) on page 1796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

33.4.2.3.3.16 CurrencyToBuyOrSell <CcyToBuyOrSell>

Presence: [0..1]

Definition: Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

CurrencyToBuyOrSell <CcyToBuyOrSell> contains one of the following elements (see [CurrencyToBuyOrSell1Choice](#) on page 1592 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1592
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1592

33.4.2.3.3.17 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus27Choice](#) on page 2123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2123
Or}	Proprietary <Prtry>	[1..1]	±		2123

33.4.2.3.3.18 AffirmationStatus <AffirmSts>

Presence: [0..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see [AffirmationStatus8Choice](#) on page 2122 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2122
Or}	Proprietary <Prtry>	[1..1]	±		2122

33.4.2.3.3.19 FXAdditionalDetails <FxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: [Max350Text on page 2319](#)

33.4.2.3.3.20 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: [Max350Text on page 2319](#)

33.4.2.3.4 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C21 DescriptionPresenceRule](#), [C22 DescriptionUsageRule](#), [C29 ISINGuideline](#),
[C30 ISINPresenceRule](#), [C40 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19 on page 1532](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

33.4.2.3.5 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Attributes defining a financial instrument.

Impacted by: C4 AdditionalDetailsRule, C53 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes111](#) on page 1519 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1521
	DayCountBasis <DayCntBsis>	[0..1]	±		1521
	RegistrationForm <RegnForm>	[0..1]	±		1522
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1522
	PaymentStatus <PmtSts>	[0..1]	±		1522
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1522
	ClassificationType <ClssfctnTp>	[0..1]	±		1523
	OptionStyle <OptnStyle>	[0..1]	±		1523
	OptionType <OptnTp>	[0..1]	±		1523
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1523
	CouponDate <CpnDt>	[0..1]	Date		1524
	ExpiryDate <XpryDt>	[0..1]	Date		1524
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1524
	MaturityDate <MtrtyDt>	[0..1]	Date		1524
	IssueDate <IssDt>	[0..1]	Date		1524
	NextCallableDate <NxtClblDt>	[0..1]	Date		1525
	PutableDate <PutblDt>	[0..1]	Date		1525
	DatedDate <DtdDt>	[0..1]	Date		1525
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1525
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1525
	CurrentFactor <CurFctr>	[0..1]	Rate		1525
	NextFactor <NxtFctr>	[0..1]	Rate		1525
	InterestRate <IntrstRate>	[0..1]	Rate		1525
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1526
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1526
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1526
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1526
	PoolNumber <PoolNb>	[0..1]	±		1526
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1527
	CallableIndicator <ClblInd>	[0..1]	Indicator		1527

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1527
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1527
	ExercisePrice <ExrcPric>	[0..1]	±		1527
	SubscriptionPrice <SbcptPric>	[0..1]	±		1528
	ConversionPrice <ConvsPric>	[0..1]	±		1528
	StrikePrice <StrkPric>	[0..1]	±		1528
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1528
	ContractSize <CtrctSz>	[0..1]	±	C28	1529
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1529
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1531

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

33.4.2.3.6 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [0..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C19 DenominationRule, C62 SafekeepingAccountOrBlockChainAddress1Rule, C68 SafekeepingAccountOrBlockChainAddress2Rule, C72 SafekeepingPlaceGuideline, C73 SafekeepingPlaceRule

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following **QuantityAndAccount98** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[0..1]	±		1328
	DenominationChoice <DnmtnChc>	[0..1]	Text		1328
	AccountOwner <AcctOwnr>	[0..1]	±		1329
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1329
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1329
	CashAccount <CshAcct>	[0..1]	±		1329
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C70	1330
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1330

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingPlaceGuideline**

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

- **SafekeepingPlaceRule**

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

33.4.2.3.6.1 SettlementQuantity <SttlmQty>

Presence: [0..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see [Quantity51Choice](#) on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1839
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1840

33.4.2.3.6.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: [Max210Text on page 2319](#)

33.4.2.3.6.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification144 on page 1771](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

33.4.2.3.6.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19 on page 1398](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

33.4.2.3.6.5 BlockChainAddressOrWallet <BlckChainAdrOrWlt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWlt> contains the following elements (see [BlockChainAddressWallet3 on page 1640](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

33.4.2.3.6.6 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see [CashAccountIdentification5Choice on page 1400](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1400
Or}	Proprietary <Prtry>	[1..1]	Text		1401

33.4.2.3.6.7 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: C70 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3 on page 1842](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

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.

33.4.2.3.6.8 QuantityBreakdown <QtyBrkdn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown62](#) on page 1831 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1831
	LotQuantity <LotQty>	[0..1]	±	C28	1832
	LotDateTime <LotDtTm>	[0..1]	±		1832
	LotPrice <LotPric>	[0..1]	±		1832
	TypeOfPrice <TpOfPric>	[0..1]	±		1833

33.4.2.3.7 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: [C12 CashSettlementSystemUsageRule](#), [C39 OpeningClosingUsageRule](#), [C76 SettlementDetailsElementsUsageRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails200](#) on page 1933 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1937
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1937
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1937
	CCPEligibility <CCPElgbly>	[0..1]	±		1938
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1938
	CashClearingSystem <CshClrSys>	[0..1]	±		1938
	ExposureType <XpsrTp>	[0..1]	±		1938
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1939
	MarketClientSide <MktClntSd>	[0..1]	±		1939
	NettingEligibility <NetgElgbly>	[0..1]	±		1939
	Registration <Regn>	[0..1]	±		1939
	LegalRestrictions <LglRstrctns>	[0..1]	±		1940
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1940
	TaxCapacity <TaxCpcty>	[0..1]	±		1940
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1940
	Tracking <Trckg>	[0..1]	±		1941
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1941
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1941
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1941
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1942
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1942
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1942

Constraints

- **CashSettlementSystemUsageRule**

(Rule)

Cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **OpeningClosingUsageRule**

(Rule)

For settlement of two parts transactions (Securities Financing, buy-sell back, sell buy-back), the opening/initiation and closing/return of the transaction will be confirmed by sending the below combination of ReceiveDelivery codes and SettlementTransactionType codes:

Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: Repo (REPU)

Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: Repo (REPU)

Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Lending Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Sell-Buy Back: Sell

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralIn (COLI).

- **SettlementDetailsElementsUsageRule**

(Rule)

Conditions of use of the codes for the SettlementDetails field must be pre-agreed between account owner and account servicer.

33.4.2.3.8 StandingSettlementInstructionDetails <StgSttlmInstrDtIs>

Presence: [0..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

Impacted by: C84 VendorPresenceRule

StandingSettlementInstructionDetails <StgSttlmInstrDtIs> contains the following **StandingSettlementInstruction18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1336
	Counterparty <CtrPty>	[1..1]	±		1336
	Vendor <Vndr>	[0..1]	±		1336
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1337
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C10, C20, C42, C44, C47, C50, C75	1339

Constraints

- **VendorPresenceRule**

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True

/Vendor Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

33.4.2.3.8.1 SettlementStandingInstructionDatabase <SttImStgInstrDB>

Presence: [1..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

SettlementStandingInstructionDatabase <SttImStgInstrDB> contains one of the following elements (see [SettlementStandingInstructionDatabase4Choice on page 1694](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1694

33.4.2.3.8.2 Counterparty <CtrPty>

Presence: [1..1]

Definition: Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

Counterparty <CtrPty> contains one of the following elements (see [Counterparty15Choice on page 1734](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C54, C58	1734
Or}	Buyer <Buyr>	[1..1]	±	C54, C58	1735

33.4.2.3.8.3 Vendor <Vndr>

Presence: [0..1]

Definition: Vendor of the settlement standing instruction database that is to be consulted.

Vendor <Vndr> contains the following elements (see [PartyIdentification136 on page 1778](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1779

33.4.2.3.8.4 OtherDeliveringSettlementParties <OthrDlvrGSttlmPties>

Presence: [0..1]

Definition: Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: C10 BookTransferGuideline, C20 DepositoryGuideline, C42 Party2PresenceRule, C44 Party3PresenceRule, C47 Party4PresenceRule, C50 Party5PresenceRule, C75 SettlementChainGuideline

OtherDeliveringSettlementParties <OthrDlvrGSttlmPties> contains the following elements (see SettlementParties100 on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

33.4.2.3.8.5 OtherReceivingSettlementParties <OthrRcvgSttImPties>

Presence: [0..1]

Definition: Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: [C10 BookTransferGuideline](#), [C20 DepositoryGuideline](#), [C42 Party2PresenceRule](#), [C44 Party3PresenceRule](#), [C47 Party4PresenceRule](#), [C50 Party5PresenceRule](#), [C75 SettlementChainGuideline](#)

OtherReceivingSettlementParties <OthrRcvgSttImPties> contains the following elements (see [SettlementParties100](#) on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

33.4.2.3.9 DeliveringSettlementParties <DlvrSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C10 BookTransferGuideline, C20 DepositoryGuideline, C42 Party2PresenceRule,
C44 Party3PresenceRule, C47 Party4PresenceRule, C50 Party5PresenceRule,
C75 SettlementChainGuideline

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see SettlementParties100 on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present
Following Must be True
 /Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
 /Party3 is present
Following Must be True
 /Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131

– *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

33.4.2.3.10 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C10 BookTransferGuideline](#), [C20 DepositoryGuideline](#), [C42 Party2PresenceRule](#), [C44 Party3PresenceRule](#), [C47 Party4PresenceRule](#), [C50 Party5PresenceRule](#), [C75 SettlementChainGuideline](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties100](#) on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

33.4.2.3.11 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following elements (see [CashParties36](#) on page 1752 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1753
	DebtorAgent <DbtrAgt>	[0..1]	±		1753
	Creditor <Cdtr>	[0..1]	±		1754
	CreditorAgent <CdtrAgt>	[0..1]	±		1754
	Intermediary <Intrmy>	[0..1]	±		1755

33.4.2.3.12 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection95](#) on page 1413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1413
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1414
	BrokerageAmountIndicator <BrkrgeAmtInd>	[0..1]	Indicator		1414
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1414
	Amount <Amt>	[0..1]	Amount	C1, C16	1414
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1415
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1415
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1416
	ValueDate <ValDt>	[0..1]	±		1416

33.4.2.3.13 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see [OtherAmounts39](#) on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1437
	ChargesFees <ChrgsFees>	[0..1]	±		1438
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1438
	TradeAmount <TradAmt>	[0..1]	±		1438
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1439
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1439
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1439
	LocalTax <LclTax>	[0..1]	±		1440
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1440
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1440
	Margin <Mrgn>	[0..1]	±		1441
	Other <Othr>	[0..1]	±		1441
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1441
	ShippingAmount <ShppgAmt>	[0..1]	±		1442
	SpecialConcession <SpclCncssn>	[0..1]	±		1442
	StampDuty <StmpDty>	[0..1]	±		1442
	StockExchangeTax <StockXchgTax>	[0..1]	±		1443
	TransferTax <TrfTax>	[0..1]	±		1443
	TransactionTax <TxTax>	[0..1]	±		1443
	ValueAddedTax <ValAddedTax>	[0..1]	±		1444
	WithholdingTax <WhldgTax>	[0..1]	±		1444
	NetGainLoss <NetGnLoss>	[0..1]	±		1444
	ConsumptionTax <CsmptnTax>	[0..1]	±		1445
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1445
	ResearchFee <RsrchFee>	[0..1]	±		1446

33.4.2.3.14 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: [C28 InvestorCountryCodeRule](#), [C56 QualifiedForeignIntermediaryRule](#)

OtherBusinessParties <OthrBizPties> contains the following **OtherParties43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C25, C60, C66	1349
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C61, C67	1351
	StockExchange <StockXchg>	[0..1]	±		1352
	TradeRegulator <TradRgltr>	[0..1]	±		1352
	TripartyAgent <TrptyAgt>	[0..1]	±	C61, C67	1352
	Broker <Brkr>	[0..1]	±	C61, C67	1353

Constraints

- **InvestorCountryCodeRule**

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

33.4.2.3.14.1 Investor <Invstr>

Presence: [0..*]

Definition: Party, either an individual or organisation, whose assets are being invested.

Impacted by: C25 IdentificationNationalityOfInvestorRule, C60 SafekeepingAccountOrBlockchainAddress1Rule, C66 SafekeepingAccountOrBlockchainAddress2Rule

Investor <Invstr> contains the following elements (see [PartyIdentificationAndAccount197](#) on page 1742 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1743
	LEI <LEI>	[0..1]	IdentifierSet		1743
	AlternateIdentification <AltrnId>	[0..1]	±		1743
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1744
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1744
	BlockchainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1744
	ProcessingIdentification <PrcgId>	[0..1]	Text		1744
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1745

Constraints

- **IdentificationNationalityOfInvestorRule**

(Rule)

Identification and/or Nationality must be present.

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

33.4.2.3.14.2 QualifiedForeignIntermediary <QlfdFrgnlIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

Impacted by: C61 SafekeepingAccountOrBlockChainAddress1Rule , C67 SafekeepingAccountOrBlockChainAddress2Rule

QualifiedForeignIntermediary <QlfdFrgnlIntrmy> contains the following elements (see PartyIdentificationAndAccount198 on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrnId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1741
	ProcessingIdentification <PrctlId>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

33.4.2.3.14.3 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see [PartyIdentificationAndAccount165](#) on page 1756 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1756
	LEI <LEI>	[0..1]	IdentifierSet		1756
	AlternateIdentification <AltrnId>	[0..1]	±		1756
	ProcessingIdentification <PrctlId>	[0..1]	Text		1756
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1757

33.4.2.3.14.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see [PartyIdentificationAndAccount165](#) on page 1756 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1756
	LEI <LEI>	[0..1]	IdentifierSet		1756
	AlternateIdentification <AltrnId>	[0..1]	±		1756
	ProcessingIdentification <PrctlId>	[0..1]	Text		1756
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1757

33.4.2.3.14.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

Impacted by: [C61 SafekeepingAccountOrBlockChainAddress1Rule](#), [C67 SafekeepingAccountOrBlockChainAddress2Rule](#)

TripartyAgent <TrptyAgt> contains the following elements (see [PartyIdentificationAndAccount198](#) on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrnId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1741
	ProcessingIdentification <PrctlId>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

33.4.2.3.14.6 Broker <Brkr>

Presence: [0..1]

Definition: Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

Impacted by: C61 SafekeepingAccountOrBlockChainAddress1Rule ____, C67 SafekeepingAccountOrBlockChainAddress2Rule __

Broker <Brkr> contains the following elements (see PartyIdentificationAndAccount198 on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1741
	ProcessingIdentification <Prcgld>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition
 /SafekeepingAccount is present
 Following Must be True
 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockChainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

33.4.2.3.15 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

Presence: [0..1]

Definition: Provides information required for the registration or physical settlement.

AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls> contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1355
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1355
	RegistrarAccount <RegarAcct>	[0..1]	Text		1355
	CertificateNumber <CertNb>	[0..*]	±	C31	1355

33.4.2.3.15.1 CertificationIdentification <CertfctnId>

Presence: [0..1]

Definition: Identification assigned to a deposit.

Datatype: [Max35Text on page 2320](#)

33.4.2.3.15.2 CertificationDateTime <CertfctnDtTm>

Presence: [0..1]

Definition: Date/time at which the certificates in the deposit were validated by the agent.

CertificationDateTime <CertfctnDtTm> contains one of the following elements (see [DateAndDateTime2Choice on page 1490](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

33.4.2.3.15.3 RegistrarAccount <RegarAcct>

Presence: [0..1]

Definition: Account at the registrar where financial instruments are registered.

Datatype: [Max35Text on page 2320](#)

33.4.2.3.15.4 CertificateNumber <CertNb>

Presence: [0..*]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Impacted by: [C31 ISO8532AndIssuerSchemeNameRule](#)

CertificateNumber <CertNb> contains the following elements (see [SecuritiesCertificate4](#) on page 1697 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1697
	Issuer <Issr>	[0..1]	Text		1698
	SchemeName <SchmeNm>	[0..1]	Text		1698

Constraints

- **ISO8532AndIssuerSchemeNameRule**

(Rule)

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

33.4.2.3.16 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C78 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

34 MX sese.039.001.06 SecuritiesSettlementTransactionModification RequestStatusAdviceV06

34.1 MessageDefinition Functionality

Scope

An account servicer sends a SecuritiesSettlementTransactionModificationRequestStatusAdvice to an account owner to advise the status of a SecuritiesSettlementModificationRequest message previously sent by the account owner.

The account servicer may be:

- a central securities depository or another settlement market infrastructure managing securities settlement transactions on behalf of their participants
- an custodian acting as an accounting and/or settlement agent.

Usage

The message may also be used to:

- re-send a message sent by the account owner to the account servicer,
- provide a third party with a copy of a message being sent by the account owner for information,
- re-send to a third party a copy of a message being sent by the account owner for information

using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementTransactionModificationRequestStatusAdviceV06 MessageDefinition is composed of 8 MessageBuildingBlocks:

- A. ModificationRequestReference**
Reference to the unambiguous identification of the cancellation request as per the account owner.
- B. AccountOwner**
Party that legally owns the account.
- C. SafekeepingAccount**
Account to or from which a securities entry is made.
- D. BlockChainAddressOrWallet**
Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.
- E. TransactionIdentification**
Provides unambiguous transaction identification information.

F. ModificationProcessingStatus

Provides details on the processing status of the request.

G. TransactionDetails

Identifies the details of the transaction.

H. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

34.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesSttlmTxModReqStsAdv<	[1..1]		C20, C22, C24	
	ModificationRequestReference <ModReqRef>	[1..1]	Text		1365
	AccountOwner <AcctOwnr>	[0..1]	±		1365
	SafekeepingAccount <StkpgAcct>	[0..1]	±		1366
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1366
	TransactionIdentification <TxId>	[0..1]	±	C1, C14	1366
	ModificationProcessingStatus <ModPrcgSts>	[1..1]			1367
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1368
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1368
Or	Denied <Dnd>	[1..1]	±		1368
Or	Rejected <Rjctd>	[1..1]	±		1369
Or	Repaired <Rprd>	[1..1]	±		1369
Or	Modified <Modfd>	[1..1]	±		1370
Or}	Proprietary <Prtry>	[1..1]	±		1370
	TransactionDetails <TxDtls>	[0..1]			1370
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C9, C10, C12, C13, C15	1371
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1373
	Payment <Pmt>	[1..1]	CodeSet		1373
	SettlementQuantity <SttlmQty>	[1..1]	±		1373
	SettlementAmount <SttlmAmt>	[0..1]	±		1373
	SettlementDate <SttlmDt>	[1..1]	±		1374
	TradeDate <TradDt>	[0..1]	±		1374
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C16, C17, C18, C19	1374
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C16, C17, C18, C19	1376

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		1378
	SupplementaryData <SplmtryData>	[0..*]	±	C25	1378

34.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 AccountOwnerTransactionIdentificationRule

(Rule)

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00260
- *Error Text:* One other reference must be present.

C2 ActiveCurrency

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C3 ActiveOrHistoricCurrency

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C4 AdditionalReasonInformationRule

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C5 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C6 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C7 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C8 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C9 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C10 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C11 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C12 ISINGuideline

(Rule)

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C13 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C14 NoAccountOwnerTransactionIdentificationRule

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

C15 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C16 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C17 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C18 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C19 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131

-
- *Error Text:* Party4 must be present.

C20 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

```
On Condition
  /SafekeepingAccount is present
Following Must be True
  /BlockChainAddressOrWallet Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C21 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C22 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

```
On Condition
  /BlockChainAddressOrWallet is present
Following Must be True
  /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C23 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C24 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Following Must be True
 /SafekeepingAccount Must be present
Or /BlockChainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C25 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

34.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

34.4.1 ModificationRequestReference <ModReqRef>

Presence: [1..1]

Definition: Reference to the unambiguous identification of the cancellation request as per the account owner.

Datatype: Max35Text on page 2320

34.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

34.4.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

34.4.4 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockchainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

34.4.5 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Provides unambiguous transaction identification information.

Impacted by: [C1 AccountOwnerTransactionIdentificationRule](#), [C14 NoAccountOwnerTransactionIdentificationRule](#)

TransactionIdentification <TxId> contains the following elements (see [TransactionIdentifications33](#) on page 1565 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1565
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1565
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1566
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1566
	OtherIdentification <OthrlId>	[0..1]	Text		1566

Constraints

- **AccountOwnerTransactionIdentificationRule**

(Rule)

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present.

On Condition

/AccountOwnerTransactionIdentification is equal to value 'NONREF'

Following Must be True

/AccountServicerTransactionIdentification Must be present

Or /MarketInfrastructureTransactionIdentification Must be present

Or /ProcessorTransactionIdentification Must be present

Or /OtherIdentification Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00260

– *Error Text:* One other reference must be present.

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

34.4.6 ModificationProcessingStatus <ModPrcgSts>

Presence: [1..1]

Definition: Provides details on the processing status of the request.

ModificationProcessingStatus <ModPrcgSts> contains one of the following **ModificationProcessingStatus10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1368
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1368
Or	Denied <Dnd>	[1..1]	±		1368
Or	Rejected <Rjctd>	[1..1]	±		1369
Or	Repaired <Rprd>	[1..1]	±		1369
Or	Modified <Modfd>	[1..1]	±		1370
Or}	Proprietary <Prtry>	[1..1]	±		1370

34.4.6.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see [AcknowledgedAcceptedStatus23Choice](#) on page 2151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2152
Or}	Reason <Rsn>	[1..*]			2152
	Code <Cd>	[1..1]	±		2152
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2152

34.4.6.2 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Modification is pending processing.

PendingProcessing <PdgPrcg> contains one of the following elements (see [PendingProcessingStatus13Choice](#) on page 2079 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2079
Or}	Reason <Rsn>	[1..*]			2079
	Code <Cd>	[1..1]	±		2079
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2080

34.4.6.3 Denied <Dnd>

Presence: [1..1]

Definition: Modification request will not be executed.

Denied <Dnd> contains one of the following elements (see [DeniedStatus15Choice](#) on page 2024 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2024
Or}	Reason <Rsn>	[1..*]			2024
	Code <Cd>	[1..1]	±		2025
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2025

34.4.6.4 Rejected <Rjctd>

Presence: [1..1]

Definition: Modification request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see [RejectionStatus37Choice](#) on page 2033 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2034
Or}	Reason <Rsn>	[1..*]			2034
	Code <Cd>	[1..1]			2034
{Or	Code <Cd>	[1..1]	CodeSet		2034
Or}	Proprietary <Prtry>	[1..1]	±		2036
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2036

34.4.6.5 Repaired <Rprd>

Presence: [1..1]

Definition: Modification request is accepted but in repair.

Repaired <Rprd> contains one of the following elements (see [RepairStatus13Choice](#) on page 2071 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2072
Or}	Reason <Rsn>	[1..*]			2072
	Code <Cd>	[1..1]			2072
{Or	Code <Cd>	[1..1]	CodeSet		2072
Or}	Proprietary <Prtry>	[1..1]	±		2074
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2074

34.4.6.6 Modified <Modfd>

Presence: [1..1]

Definition: Instruction has been modified.

Modified <Modfd> contains one of the following elements (see [ModificationStatus4Choice](#) on page 2020 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2020
Or}	Reason <Rsn>	[0..*]			2021
	Code <Cd>	[1..1]			2021
{Or	Code <Cd>	[1..1]	CodeSet		2021
Or}	Proprietary <Prtry>	[1..1]	±		2021
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2022

34.4.6.7 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason6](#) on page 2150 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2150
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	2150

34.4.7 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

TransactionDetails <TxDtIs> contains the following **TransactionDetails155** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C9, C10, C12, C13, C15	1371
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		1373
	Payment <Pmt>	[1..1]	CodeSet		1373
	SettlementQuantity <SttlmQty>	[1..1]	±		1373
	SettlementAmount <SttlmAmt>	[0..1]	±		1373
	SettlementDate <SttlmDt>	[1..1]	±		1374
	TradeDate <TradDt>	[0..1]	±		1374
	DeliveringSettlementParties <DlvrGSttlmPties>	[0..1]	±	C16, C17, C18, C19	1374
	ReceivingSettlementParties <RcvGSttlmPties>	[0..1]	±	C16, C17, C18, C19	1376
	Investor <Invstr>	[0..1]	±		1378

34.4.7.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C9 DescriptionPresenceRule, C10 DescriptionUsageRule, C12 ISINGuideline,
C13 ISINPresenceRule, C15 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

34.4.7.2 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code on page 2241](#)

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

34.4.7.3 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, eg, against payment.

Datatype: [DeliveryReceiptType2Code on page 2185](#)

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

34.4.7.4 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see [Quantity51Choice on page 1839](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1839
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1840

34.4.7.5 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection51](#) on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1451
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1452
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1452

34.4.7.6 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate19Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1490
Or}	DateCode <DtCd>	[1..1]	±		1490

34.4.7.7 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate8Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

34.4.7.8 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C16 Party2PresenceRule](#) __, [C17 Party3PresenceRule](#) __, [C18 Party4PresenceRule](#) __, [C19 Party5PresenceRule](#) __

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties97](#) on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1869
	Party1 <Pty1>	[0..1]	±	C18, C20	1870
	Party2 <Pty2>	[0..1]	±	C18, C20	1871
	Party3 <Pty3>	[0..1]	±	C18, C20	1872
	Party4 <Pty4>	[0..1]	±	C18, C20	1873
	Party5 <Pty5>	[0..1]	±	C18, C20	1874

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

 /Party2 is present

Following Must be True

 /Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition

 /Party3 is present

Following Must be True

 /Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

34.4.7.9 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C16 Party2PresenceRule, C17 Party3PresenceRule, C18 Party4PresenceRule, C19 Party5PresenceRule

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties97](#) on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1869
	Party1 <Pty1>	[0..1]	±	C18, C20	1870
	Party2 <Pty2>	[0..1]	±	C18, C20	1871
	Party3 <Pty3>	[0..1]	±	C18, C20	1872
	Party4 <Pty4>	[0..1]	±	C18, C20	1873
	Party5 <Pty5>	[0..1]	±	C18, C20	1874

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

/Party2 is present

Following Must be True

/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition

/Party3 is present

Following Must be True

/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition

/Party4 is present

Following Must be True

/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition

/Party5 is present

Following Must be True

/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

34.4.7.10 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see [PartyIdentification149](#) on page 1763 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1764
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1765
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1765
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

34.4.8 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C25 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

35 MX sese.040.001.04 SecuritiesSettlementTransactionCounterpart yResponseV04

35.1 MessageDefinition Functionality

Scope

An account owner sends a SecuritiesSettlementTransactionCounterpartyResponse to advise the account servicer that:

- the allegation received is either rejected (that is counterparty's transaction is unknown) or accepted (i.e. either the allegation was passed to the client or the transaction is know with or without mismatches)
- the modification or cancellation request sent by the counterparty for a matched transaction is affirmed or not. The account servicer will therefore proceed or not with the counterparty's request to modify or cancel the transaction.

The account servicer may be a central securities depository or another settlement market infrastructure acting on behalf of their participants

The account owner may be:

- a central securities depository participant which has an account with a central securities depository or a market infrastructure
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message sent by the account owner to the account servicer,
- provide a third party with a copy of a message being sent by the account owner for information,
- re-send to a third party a copy of a message being sent by the account owner for information

using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementTransactionCounterpartyResponseV04 MessageDefinition is composed of 4 MessageBuildingBlocks:

- A. TransactionIdentification
Provides unambiguous transaction identification information.
- B. ResponseStatus

Provides the response status related to an allegation or a counterparty's instruction.

C. TransactionDetails

Identifies the details of the transaction.

D. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

35.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesSttlmTxCtrPtyRspn>	[1..1]			
	TransactionIdentification <TxId>	[1..1]			1386
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		1387
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1387
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1387
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1387
	ResponseStatus <RspnSts>	[1..1]	±		1387
	TransactionDetails <TxDtls>	[0..1]		C17, C19, C21	1388
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C10, C11, C12	1389
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1391
	Payment <Pmt>	[1..1]	CodeSet		1391
	SettlementQuantity <SttlmQty>	[1..1]	±		1392
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1392
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1392
	SettlementAmount <SttlmAmt>	[0..1]	±		1392
	SettlementDate <SttlmDt>	[1..1]	±		1393
	TradeDate <TradDt>	[0..1]	±		1393
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C13, C14, C15, C16	1393
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C13, C14, C15, C16	1395
	Investor <Invstr>	[0..1]	±		1397
	SupplementaryData <SplmtryData>	[0..*]	±	C22	1397

35.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AnyBIC

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C4 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C5 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C6 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C7 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C8 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C9 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C10 ISINGuideline

(Rule)

When 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 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C13 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C14 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C15 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C16 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C17 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C18 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C19 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C20 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C21 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C22 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

35.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

35.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

TransactionIdentification <TxId> contains the following **TransactionIdentification6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		1387
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1387
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1387
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1387

35.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: Max35Text on page 2320

35.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: Max35Text on page 2320

35.4.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: Max35Text on page 2320

35.4.1.4 ProcessorTransactionIdentification <PrcrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

Datatype: Max35Text on page 2320

35.4.2 ResponseStatus <RspnSts>

Presence: [1..1]

Definition: Provides the response status related to an allegation or a counterparty's instruction.

ResponseStatus <RspnSts> contains one of the following elements (see [ResponseStatus6Choice](#) on page 2086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Consented <Cnsntd>	[1..1]	±		2086
Or	Rejected <Rjctd>	[1..1]	±		2087
Or}	Pending <Pdg>	[1..1]	±		2087

35.4.3 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

Impacted by: [C17 SafekeepingAccountOrBlockChainAddress1Rule](#), [C19 SafekeepingAccountOrBlockChainAddress2Rule](#), [C21 SafekeepingAccountOrBlockChainAddress3Rule](#)

TransactionDetails <TxDtls> contains the following **TransactionDetails149** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C10, C11, C12	1389
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1391
	Payment <Pmt>	[1..1]	CodeSet		1391
	SettlementQuantity <SttlmQty>	[1..1]	±		1392
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1392
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1392
	SettlementAmount <SttlmAmt>	[0..1]	±		1392
	SettlementDate <SttlmDt>	[1..1]	±		1393
	TradeDate <TradDt>	[0..1]	±		1393
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C13, C14, C15, C16	1393
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C13, C14, C15, C16	1395
	Investor <Invstr>	[0..1]	±		1397

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

35.4.3.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C7 DescriptionPresenceRule, C8 DescriptionUsageRule, C10 ISINGuideline,
C11 ISINPresenceRule, C12 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see SecurityIdentification19 on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

35.4.3.2 SecuritiesMovementType <ScitiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code on page 2241](#)

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

35.4.3.3 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, eg, against payment.

Datatype: [DeliveryReceiptType2Code on page 2185](#)

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

35.4.3.4 SettlementQuantity <StlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <StlmQty> contains one of the following elements (see [Quantity51Choice](#) on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1839
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1840

35.4.3.5 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

35.4.3.6 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

35.4.3.7 SettlementAmount <StlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection51](#) on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1451
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1452
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1452

35.4.3.8 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate19Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1490
Or}	DateCode <DtCd>	[1..1]	±		1490

35.4.3.9 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate8Choice](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

35.4.3.10 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C13 Party2PresenceRule](#) __, [C14 Party3PresenceRule](#) __, [C15 Party4PresenceRule](#) __, [C16 Party5PresenceRule](#) __

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties97](#) on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1869
	Party1 <Pty1>	[0..1]	±	C18, C20	1870
	Party2 <Pty2>	[0..1]	±	C18, C20	1871
	Party3 <Pty3>	[0..1]	±	C18, C20	1872
	Party4 <Pty4>	[0..1]	±	C18, C20	1873
	Party5 <Pty5>	[0..1]	±	C18, C20	1874

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

/Party2 is present

Following Must be True

/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition

/Party3 is present

Following Must be True

/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

35.4.3.11 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C13 Party2PresenceRule, C14 Party3PresenceRule, C15 Party4PresenceRule, C16 Party5PresenceRule

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties97](#) on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1869
	Party1 <Pty1>	[0..1]	±	C18, C20	1870
	Party2 <Pty2>	[0..1]	±	C18, C20	1871
	Party3 <Pty3>	[0..1]	±	C18, C20	1872
	Party4 <Pty4>	[0..1]	±	C18, C20	1873
	Party5 <Pty5>	[0..1]	±	C18, C20	1874

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

/Party2 is present

Following Must be True

/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition

/Party3 is present

Following Must be True

/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition

/Party4 is present

Following Must be True

/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition

/Party5 is present

Following Must be True

/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

35.4.3.12 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see [PartyIdentification149](#) on page 1763 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1764
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1765
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1765
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

35.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C22 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

36 Message Items Types

36.1 MessageComponents

36.1.1 Account

36.1.1.1 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		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

36.1.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: [Max35Text on page 2320](#)

36.1.1.1.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.1.1.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: [Max70Text on page 2321](#)

36.1.1.2 Account29

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1399
	AccountServicer <AcctSvcr>	[0..1]	±		1399

36.1.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

Identification <Id> contains the following elements (see [AccountIdentification26](#) on page 1404 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			1404
	Identification <Id>	[1..1]	Text		1404

36.1.1.2.2 AccountServicer <AcctSvcr>

Presence: [0..1]

Definition: Party that manages the account on behalf of the account owner, that is, manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

AccountServicer <AcctSvcr> contains one of the following elements (see [PartyIdentification120Choice](#) on page 1774 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1774
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1775
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1775

36.1.1.3 SecuritiesAccount36

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		1399
	Type <Tp>	[0..1]	±		1400
	Name <Nm>	[0..1]	Text		1400
	Designation <Dsgnt>	[0..1]	Text		1400

36.1.1.3.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: [Max35Text on page 2320](#)

36.1.1.3.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.1.3.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: [Max70Text on page 2321](#)

36.1.1.3.4 Designation <Dsgnt>

Presence: [0..1]

Definition: Supplementary registration information applying to a specific block of units for dealing and reporting purposes. The supplementary registration information may be used when all the units are registered, for example, to a funds supermarket, but holdings for each investor have to be reconciled individually.

Datatype: [Max35Text on page 2320](#)

36.1.2 Account Identification

36.1.2.1 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	C30	1400
Or}	Proprietary <Prtry>	[1..1]	Text		1401

36.1.2.1.1 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: C30 IBAN

Datatype: IBAN2007Identifier on page 2314

Constraints

- **IBAN**

(Rule)

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00003
- *Error Text:* Invalid IBAN format or invalid check digits.

36.1.2.1.2 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 2319

36.1.2.2 SecuritiesAccount26

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		1401
	Type <Tp>	[0..1]	±		1401
	Name <Nm>	[0..1]	Text		1402
	Designation <Dsgnt>	[0..1]	Text		1402

36.1.2.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

Datatype: Max35Text on page 2320

36.1.2.2.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains one of the following elements (see [PurposeCode7Choice](#) on page 1687 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1687
Or}	Proprietary <Prtry>	[1..1]	±		1687

36.1.2.2.3 Name <Nm>

Presence: [0..1]

Definition: Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

Datatype: [Max70Text](#) on page 2321

36.1.2.2.4 Designation <Dsgnt>

Presence: [0..1]

Definition: Supplementary registration information applying to a specific block of units for dealing and reporting purposes. The supplementary registration information may be used when all the units are registered, for example, to a funds supermarket, but holdings for each investor have to be reconciled individually.

Datatype: [Max35Text](#) on page 2320

36.1.2.3 SecuritiesAccount25

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		1402
	Type <Tp>	[0..1]	±		1402
	Name <Nm>	[0..1]	Text		1403

36.1.2.3.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer."

Datatype: [Max35Text](#) on page 2320

36.1.2.3.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains one of the following elements (see [PurposeCode7Choice](#) on page 1687 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1687
Or}	Proprietary <Prtry>	[1..1]	±		1687

36.1.2.3.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: [Max70Text](#) on page 2321

36.1.2.4 SecuritiesAccount22

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		1403
	Type <Tp>	[0..1]	±		1403
	Name <Nm>	[0..1]	Text		1403

36.1.2.4.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: [Max35Text](#) on page 2320

36.1.2.4.2 Type <Tp>

Presence: [0..1]

Definition: Type of securities account.

Type <Tp> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.2.4.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: [Max70Text](#) on page 2321

36.1.2.5 AccountIdentification26

Definition: Unique identifier of an account, as assigned by the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			1404
	Identification <Id>	[1..1]	Text		1404

36.1.2.5.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Proprietary <Prtry> contains the following **SimpleIdentificationInformation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1404

36.1.2.5.1.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, for example, account identifier.

Datatype: Max35Text on page 2320

36.1.3 Amount

36.1.3.1 AmountAndDirection3

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1404
	CreditDebit <CdtDbt>	[1..1]	CodeSet		1405

36.1.3.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 ActiveOrHistoricCurrency, C17 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 2167

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

36.1.3.1.2 CreditDebit <CdtDbt>

Presence: [1..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: CreditDebitCode on page 2184

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.2 OtherAmounts32

Definition: Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1406
	ChargesFees <ChrgsFees>	[0..1]	±		1406
	TradeAmount <TradAmt>	[0..1]	±		1407
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1407
	LocalTax <LclTax>	[0..1]	±		1407
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1407
	Other <Othr>	[0..1]	±		1408
	StampDuty <StmpDty>	[0..1]	±		1408
	TransactionTax <TxTax>	[0..1]	±		1408
	WithholdingTax <WhldgTax>	[0..1]	±		1409
	ConsumptionTax <CsmptnTax>	[0..1]	±		1409

36.1.3.2.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection47](#) on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1455
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1456
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1456

36.1.3.2.2 ChargesFees <ChrgsFees>

Presence: [0..1]

Definition: Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

ChargesFees <ChrgsFees> contains the following elements (see [AmountAndDirection47](#) on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1455
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1456
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1456

36.1.3.2.3 TradeAmount <TradAmt>

Presence: [0..1]

Definition: Principal amount of a trade (price multiplied by quantity).

TradeAmount <TradAmt> contains the following elements (see [AmountAndDirection47](#) on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1455
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1456
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1456

36.1.3.2.4 ExecutingBrokerAmount <ExctgBrkrAmt>

Presence: [0..1]

Definition: Amount of money paid to an executing broker as a commission.

ExecutingBrokerAmount <ExctgBrkrAmt> contains the following elements (see [AmountAndDirection47](#) on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1455
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1456
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1456

36.1.3.2.5 LocalTax <LclTax>

Presence: [0..1]

Definition: Tax charged by the jurisdiction in which the financial instrument settles.

LocalTax <LclTax> contains the following elements (see [AmountAndDirection47](#) on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1455
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1456
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1456

36.1.3.2.6 LocalBrokerCommission <LclBrkrComssn>

Presence: [0..1]

Definition: Amount of commission paid to a local broker.

LocalBrokerCommission <LclBrkrComssn> contains the following elements (see [AmountAndDirection47](#) on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1455
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1456
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1456

36.1.3.2.7 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see [AmountAndDirection47](#) on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1455
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1456
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1456

36.1.3.2.8 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see [AmountAndDirection47](#) on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1455
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1456
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1456

36.1.3.2.9 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see [AmountAndDirection47](#) on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1455
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1456
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1456

36.1.3.2.10 WithholdingTax <WhldgTax>

Presence: [0..1]

Definition: Amount of money that will be withheld by a tax authority.

WithholdingTax <WhldgTax> contains the following elements (see [AmountAndDirection47](#) on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1455
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1456
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1456

36.1.3.2.11 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: Amount of consumption tax.

ConsumptionTax <CsmptnTax> contains the following elements (see [AmountAndDirection47](#) on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1455
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1456
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1456

36.1.3.3 AmountAndDirection94

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1410
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1410
	BrokerageAmountIndicator <BrkrGAmntInd>	[0..1]	Indicator		1410
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1410
	Amount <Amt>	[1..1]	Amount	C1, C16	1411
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1411
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1412
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1412
	ValueDate <ValDt>	[0..1]	±		1413

36.1.3.3.1 AccruedInterestIndicator <AcrdIntrstInd>

Presence: [0..1]

Definition: Indicates whether the net proceeds include interest accrued on the financial instrument.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.3.3.2 StampDutyIndicator <StmpDtyInd>

Presence: [0..1]

Definition: Whether the net proceeds include stamp duty amount.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.3.3.3 BrokerageAmountIndicator <BrkrGAmntInd>

Presence: [0..1]

Definition: Indicates whether the net proceeds include brokerage fees for the transaction. If absent, element is not required.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.3.3.4 ResearchFeeIndicator <RsrchFeeInd>

Presence: [0..1]

Definition: Indicates whether the net proceeds include research fees for the transaction.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.3.3.5 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: [C1 ActiveCurrency](#)__, [C16 CurrencyAmount](#)__

Datatype: [ActiveCurrencyAndAmount](#) on page 2166

Constraints

- **ActiveCurrency**

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

36.1.3.3.6 CreditDebitIndicator <CdtDbtInd>

Presence: [1..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: [CreditDebitCode](#) on page 2184

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.3.7 OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: C2 ActiveOrHistoricCurrency , C17 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 2167

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

36.1.3.3.8 ForeignExchangeDetails <FXDtIs>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtIs> contains the following elements (see [ForeignExchangeTerms23](#) on page 1718 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1718
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1719
	ExchangeRate <XchgRate>	[1..1]	Rate		1719
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C16	1720

36.1.3.3.9 ValueDate <ValDt>

Presence: [0..1]

Definition: Date and time at which the cash is at the disposal of the credit account owner, or ceases to be at the disposal of the debit account owner.

ValueDate <ValDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.3.4 AmountAndDirection95

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1413
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1414
	BrokerageAmountIndicator <BrkrngAmtInd>	[0..1]	Indicator		1414
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1414
	Amount <Amt>	[0..1]	Amount	C1, C16	1414
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1415
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1415
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1416
	ValueDate <ValDt>	[0..1]	±		1416

36.1.3.4.1 AccruedInterestIndicator <AcrdIntrstInd>

Presence: [0..1]

Definition: Indicates whether the net proceeds include interest accrued on the financial instrument.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.3.4.2 StampDutyIndicator <StmpDtyInd>

Presence: [0..1]

Definition: Whether the net proceeds include stamp duty amount.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.3.4.3 BrokerageAmountIndicator <BrkrGAmntInd>

Presence: [0..1]

Definition: Indicates whether the net proceeds include brokerage fees for the transaction. If absent, element is not required.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.3.4.4 ResearchFeeIndicator <RsrchFeeInd>

Presence: [0..1]

Definition: Indicates whether the net proceeds include research fees for the transaction.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.3.4.5 Amount <Amt>

Presence: [0..1]

Definition: Amount of money in the cash entry.

Impacted by: [C1 ActiveCurrency](#)__, [C16 CurrencyAmount](#)__

Datatype: [ActiveCurrencyAndAmount](#) on page 2166

Constraints

- **ActiveCurrency**
(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

• **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

36.1.3.4.6 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: [CreditDebitCode on page 2184](#)

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.4.7 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: [C2 ActiveOrHistoricCurrency](#) , [C17 CurrencyAmount](#)

Datatype: [ActiveOrHistoricCurrencyAndAmount on page 2167](#)

Constraints

• **ActiveOrHistoricCurrency**

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006

– *Error Text*: Invalid currency code.

• **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

– *Error severity*: Fatal

– *Error Code*: D00007

– *Error Text*: Invalid currency code or too many decimal digits.

36.1.3.4.8 ForeignExchangeDetails <FXDtIs>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtIs> contains the following elements (see [ForeignExchangeTerms23](#) on page 1718 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1718
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1719
	ExchangeRate <XchgRate>	[1..1]	Rate		1719
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C16	1720

36.1.3.4.9 ValueDate <ValDt>

Presence: [0..1]

Definition: Date and time at which the cash is at the disposal of the credit account owner, or ceases to be at the disposal of the debit account owner.

ValueDate <ValDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.3.5 OtherAmounts41

Definition: Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1417
	ChargesFees <ChrgsFees>	[0..1]	±		1418
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1418
	TradeAmount <TradAmt>	[0..1]	±		1418
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1419
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1419
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1419
	LocalTax <LclTax>	[0..1]	±		1420
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1420
	Margin <Mrgn>	[0..1]	±		1420
	Other <Othr>	[0..1]	±		1421
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1421
	ShippingAmount <ShppgAmt>	[0..1]	±		1421
	SpecialConcession <SpclCncssn>	[0..1]	±		1422
	StampDuty <StmpDty>	[0..1]	±		1422
	StockExchangeTax <StockXchgTax>	[0..1]	±		1423
	TransferTax <TrfTax>	[0..1]	±		1423
	TransactionTax <TxTax>	[0..1]	±		1423
	ValueAddedTax <ValAddedTax>	[0..1]	±		1424
	WithholdingTax <WhldgTax>	[0..1]	±		1424
	NetGainLoss <NetGnLoss>	[0..1]	±		1424
	ConsumptionTax <CsmptnTax>	[0..1]	±		1425
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1425
	BookValue <BookVal>	[0..1]	±		1425
	ResearchFee <RsrchFee>	[0..1]	±		1426

36.1.3.5.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.5.2 ChargesFees <ChrgsFees>

Presence: [0..1]

Definition: Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

ChargesFees <ChrgsFees> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.5.3 CountryNationalFederalTax <CtryNtlFdrITax>

Presence: [0..1]

Definition: Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

CountryNationalFederalTax <CtryNtlFdrITax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.5.4 TradeAmount <TradAmt>

Presence: [0..1]

Definition: Principal amount of a trade (price multiplied by quantity).

TradeAmount <TradAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.5.5 ExecutingBrokerAmount <ExctgBrkrAmt>

Presence: [0..1]

Definition: Amount of money paid to an executing broker as a commission.

ExecutingBrokerAmount <ExctgBrkrAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.5.6 IssueDiscountAllowance <IsseDscntAllwnc>

Presence: [0..1]

Definition: Amount of money defined as a discount on a new issue or on a tranche of an existing issue.

IssueDiscountAllowance <IsseDscntAllwnc> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.5.7 PaymentLevyTax <PmtLevyTax>

Presence: [0..1]

Definition: Amount of payment levy tax.

PaymentLevyTax <PmtLevyTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.5.8 LocalTax <LclTax>

Presence: [0..1]

Definition: Tax charged by the jurisdiction in which the financial instrument settles.

LocalTax <LclTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.5.9 LocalBrokerCommission <LclBrkrComssn>

Presence: [0..1]

Definition: Amount of commission paid to a local broker.

LocalBrokerCommission <LclBrkrComssn> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.5.10 Margin <Mrgn>

Presence: [0..1]

Definition: Amount of money deposited by the trading party in a margin account.

Margin <Mrgn> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.5.11 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.5.12 RegulatoryAmount <RgltryAmt>

Presence: [0..1]

Definition: Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.

RegulatoryAmount <RgltryAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.5.13 ShippingAmount <ShppgAmt>

Presence: [0..1]

Definition: All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.

ShippingAmount <ShppgAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.5.14 SpecialConcession <SpclCncssn>

Presence: [0..1]

Definition: Amount of drawdown or other reduction from or in addition to the deal price.

SpecialConcession <SpclCncssn> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.5.15 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.5.16 StockExchangeTax <StockXchgTax>

Presence: [0..1]

Definition: Amount of stock exchange tax.

StockExchangeTax <StockXchgTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.5.17 TransferTax <TrfTax>

Presence: [0..1]

Definition: Amount of tax levied on a transfer of ownership of financial instrument.

TransferTax <TrfTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.5.18 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.5.19 ValueAddedTax <ValAddedTax>

Presence: [0..1]

Definition: Amount of value-added tax.

ValueAddedTax <ValAddedTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.5.20 WithholdingTax <WhldgTax>

Presence: [0..1]

Definition: Amount of money that will be withheld by a tax authority.

WithholdingTax <WhldgTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.5.21 NetGainLoss <NetGnLoss>

Presence: [0..1]

Definition: Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.

NetGainLoss <NetGnLoss> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.5.22 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: Amount of consumption tax.

ConsumptionTax <CsmptnTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.5.23 AccruedCapitalisationAmount <AcrdCptlstnAmt>

Presence: [0..1]

Definition: Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.

AccruedCapitalisationAmount <AcrdCptlstnAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.5.24 BookValue <BookVal>

Presence: [0..1]

Definition: Cost of the securities. May be requested in some countries for tax purposes.

BookValue <BookVal> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnICcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.5.25 ResearchFee <RsrchFee>

Presence: [0..1]

Definition: Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

ResearchFee <RsrchFee> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnICcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6 OtherAmounts40

Definition: Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1427
	ChargesFees <ChrgsFees>	[0..1]	±		1428
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1428
	TradeAmount <TradAmt>	[0..1]	±		1428
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1429
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1429
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1429
	LocalTax <LclTax>	[0..1]	±		1430
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1430
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1430
	Margin <Mrgn>	[0..1]	±		1431
	Other <Othr>	[0..1]	±		1431
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1431
	ShippingAmount <ShppgAmt>	[0..1]	±		1432
	SpecialConcession <SpclCncssn>	[0..1]	±		1432
	StampDuty <StmpDty>	[0..1]	±		1432
	StockExchangeTax <StockXchgTax>	[0..1]	±		1433
	TransferTax <TrfTax>	[0..1]	±		1433
	TransactionTax <TxTax>	[0..1]	±		1433
	ValueAddedTax <ValAddedTax>	[0..1]	±		1434
	WithholdingTax <WhldgTax>	[0..1]	±		1434
	NetGainLoss <NetGnLoss>	[0..1]	±		1434
	ConsumptionTax <CsmptnTax>	[0..1]	±		1435
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1435
	BookValue <BookVal>	[0..1]	±		1436
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		1436
	ResearchFee <RsrchFee>	[0..1]	±		1436

36.1.3.6.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.2 ChargesFees <ChrgsFees>

Presence: [0..1]

Definition: Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

ChargesFees <ChrgsFees> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.3 CountryNationalFederalTax <CtryNtlFdrITax>

Presence: [0..1]

Definition: Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

CountryNationalFederalTax <CtryNtlFdrITax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.4 TradeAmount <TradAmt>

Presence: [0..1]

Definition: Principal amount of a trade (price multiplied by quantity).

TradeAmount <TradAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.5 ExecutingBrokerAmount <ExctgBrkrAmt>

Presence: [0..1]

Definition: Amount of money paid to an executing broker as a commission.

ExecutingBrokerAmount <ExctgBrkrAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.6 IssueDiscountAllowance <IsseDscntAllwnc>

Presence: [0..1]

Definition: Amount of money defined as a discount on a new issue or on a tranche of an existing issue.

IssueDiscountAllowance <IsseDscntAllwnc> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.7 PaymentLevyTax <PmtLevyTax>

Presence: [0..1]

Definition: Amount of payment levy tax.

PaymentLevyTax <PmtLevyTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.8 LocalTax <LclTax>

Presence: [0..1]

Definition: Tax charged by the jurisdiction in which the financial instrument settles.

LocalTax <LclTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.9 LocalTaxCountrySpecific <LclTaxCtrySpfc>

Presence: [0..1]

Definition: Local tax country specific.

LocalTaxCountrySpecific <LclTaxCtrySpfc> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.10 LocalBrokerCommission <LclBrkrComssn>

Presence: [0..1]

Definition: Amount of commission paid to a local broker.

LocalBrokerCommission <LclBrkrComssn> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.11 Margin <Mrgn>

Presence: [0..1]

Definition: Amount of money deposited by the trading party in a margin account.

Margin <Mrgn> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.12 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.13 RegulatoryAmount <RgltryAmt>

Presence: [0..1]

Definition: Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.

RegulatoryAmount <RgltryAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.14 ShippingAmount <ShppgAmt>

Presence: [0..1]

Definition: All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.

ShippingAmount <ShppgAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.15 SpecialConcession <SpclCncssn>

Presence: [0..1]

Definition: Amount of drawdown or other reduction from or in addition to the deal price.

SpecialConcession <SpclCncssn> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.16 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.17 StockExchangeTax <StockXchgTax>

Presence: [0..1]

Definition: Amount of stock exchange tax.

StockExchangeTax <StockXchgTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.18 TransferTax <TrfTax>

Presence: [0..1]

Definition: Amount of tax levied on a transfer of ownership of financial instrument.

TransferTax <TrfTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.19 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.20 ValueAddedTax <ValAddedTax>

Presence: [0..1]

Definition: Amount of value-added tax.

ValueAddedTax <ValAddedTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.21 WithholdingTax <WhldgTax>

Presence: [0..1]

Definition: Amount of money that will be withheld by a tax authority.

WithholdingTax <WhldgTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.22 NetGainLoss <NetGnLoss>

Presence: [0..1]

Definition: Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.

NetGainLoss <NetGnLoss> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.23 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: Amount of consumption tax.

ConsumptionTax <CsmptnTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.24 AccruedCapitalisationAmount <AcrdCptlstnAmt>

Presence: [0..1]

Definition: Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.

AccruedCapitalisationAmount <AcrdCptlstnAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.25 BookValue <BookVal>

Presence: [0..1]

Definition: Cost of the securities. May be requested in some countries for tax purposes.

BookValue <BookVal> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.26 CollateralMonitorAmount <CollMntrAmt>

Presence: [0..1]

Definition: Value of the collateral available for the delivery settlement process at the account level.

CollateralMonitorAmount <CollMntrAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.6.27 ResearchFee <RsrchFee>

Presence: [0..1]

Definition: Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

ResearchFee <RsrchFee> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7 OtherAmounts39

Definition: Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1437
	ChargesFees <ChrgsFees>	[0..1]	±		1438
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1438
	TradeAmount <TradAmt>	[0..1]	±		1438
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1439
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1439
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1439
	LocalTax <LclTax>	[0..1]	±		1440
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1440
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1440
	Margin <Mrgn>	[0..1]	±		1441
	Other <Othr>	[0..1]	±		1441
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1441
	ShippingAmount <ShppgAmt>	[0..1]	±		1442
	SpecialConcession <SpclCncssn>	[0..1]	±		1442
	StampDuty <StmpDty>	[0..1]	±		1442
	StockExchangeTax <StockXchgTax>	[0..1]	±		1443
	TransferTax <TrfTax>	[0..1]	±		1443
	TransactionTax <TxTax>	[0..1]	±		1443
	ValueAddedTax <ValAddedTax>	[0..1]	±		1444
	WithholdingTax <WhldgTax>	[0..1]	±		1444
	NetGainLoss <NetGnLoss>	[0..1]	±		1444
	ConsumptionTax <CsmptnTax>	[0..1]	±		1445
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1445
	ResearchFee <RsrchFee>	[0..1]	±		1446

36.1.3.7.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7.2 ChargesFees <ChrgsFees>

Presence: [0..1]

Definition: Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

ChargesFees <ChrgsFees> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7.3 CountryNationalFederalTax <CtryNtlFdrITax>

Presence: [0..1]

Definition: Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

CountryNationalFederalTax <CtryNtlFdrITax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7.4 TradeAmount <TradAmt>

Presence: [0..1]

Definition: Principal amount of a trade (price multiplied by quantity).

TradeAmount <TradAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7.5 ExecutingBrokerAmount <ExctgBrkrAmt>

Presence: [0..1]

Definition: Amount of money paid to an executing broker as a commission.

ExecutingBrokerAmount <ExctgBrkrAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7.6 IssueDiscountAllowance <IsseDscntAllwnc>

Presence: [0..1]

Definition: Amount of money defined as a discount on a new issue or on a tranche of an existing issue.

IssueDiscountAllowance <IsseDscntAllwnc> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7.7 PaymentLevyTax <PmtLevyTax>

Presence: [0..1]

Definition: Amount of payment levy tax.

PaymentLevyTax <PmtLevyTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7.8 LocalTax <LclTax>

Presence: [0..1]

Definition: Tax charged by the jurisdiction in which the financial instrument settles.

LocalTax <LclTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7.9 LocalTaxCountrySpecific <LclTaxCtrySpfc>

Presence: [0..1]

Definition: Local tax country specific.

LocalTaxCountrySpecific <LclTaxCtrySpfc> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7.10 LocalBrokerCommission <LclBrkrComssn>

Presence: [0..1]

Definition: Amount of commission paid to a local broker.

LocalBrokerCommission <LclBrkrComssn> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7.11 Margin <Mrgn>

Presence: [0..1]

Definition: Amount of money deposited by the trading party in a margin account.

Margin <Mrgn> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7.12 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7.13 RegulatoryAmount <RgltryAmt>

Presence: [0..1]

Definition: Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.

RegulatoryAmount <RgltryAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7.14 ShippingAmount <ShppgAmt>

Presence: [0..1]

Definition: All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.

ShippingAmount <ShppgAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7.15 SpecialConcession <SpclCncssn>

Presence: [0..1]

Definition: Amount of drawdown or other reduction from or in addition to the deal price.

SpecialConcession <SpclCncssn> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7.16 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7.17 StockExchangeTax <StockXchgTax>

Presence: [0..1]

Definition: Amount of stock exchange tax.

StockExchangeTax <StockXchgTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7.18 TransferTax <TrfTax>

Presence: [0..1]

Definition: Amount of tax levied on a transfer of ownership of financial instrument.

TransferTax <TrfTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7.19 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7.20 ValueAddedTax <ValAddedTax>

Presence: [0..1]

Definition: Amount of value-added tax.

ValueAddedTax <ValAddedTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7.21 WithholdingTax <WhldgTax>

Presence: [0..1]

Definition: Amount of money that will be withheld by a tax authority.

WithholdingTax <WhldgTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7.22 NetGainLoss <NetGnLoss>

Presence: [0..1]

Definition: Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.

NetGainLoss <NetGnLoss> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7.23 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: Amount of consumption tax.

ConsumptionTax <CsmptnTax> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7.24 AccruedCapitalisationAmount <AcrdCptlstnAmt>

Presence: [0..1]

Definition: Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.

AccruedCapitalisationAmount <AcrdCptlstnAmt> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.7.25 ResearchFee <RsrchFee>

Presence: [0..1]

Definition: Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

ResearchFee <RsrchFee> contains the following elements (see [AmountAndDirection44](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1458

36.1.3.8 AmountAndDirection88

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1446
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1447
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1447
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1448
	ValueDate <ValDt>	[0..1]	±		1448

36.1.3.8.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C1 ActiveCurrency, C16 CurrencyAmount

Datatype: [ActiveCurrencyAndAmount](#) on page 2166

Constraints

- **ActiveCurrency**

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

• **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

36.1.3.8.2 CreditDebitIndicator <CdtDbtInd>

Presence: [1..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: [CreditDebitCode on page 2184](#)

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.8.3 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](#) , [C17 CurrencyAmount](#)

Datatype: [ActiveOrHistoricCurrencyAndAmount on page 2167](#)

Constraints

• **ActiveOrHistoricCurrency**

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006

– *Error Text:* Invalid currency code.

• **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00007

– *Error Text:* Invalid currency code or too many decimal digits.

36.1.3.8.4 ForeignExchangeDetails <FXDtIs>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtIs> contains the following elements (see [ForeignExchangeTerms23](#) on page 1718 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1718
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1719
	ExchangeRate <XchgRate>	[1..1]	Rate		1719
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C16	1720

36.1.3.8.5 ValueDate <ValDt>

Presence: [0..1]

Definition: Date and time at which the cash is at the disposal of the credit account owner, or ceases to be at the disposal of the debit account owner.

ValueDate <ValDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.3.9 AmountAndDirection21

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, C17	1449
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1449

36.1.3.9.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 ActiveOrHistoricCurrency , C17 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 2167

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

36.1.3.9.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: CreditDebitCode on page 2184

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.

CodeName	Name	Definition
DBIT	Debit	Operation is a decrease.

36.1.3.10 AmountAndDirection52

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C16	1450
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1451

36.1.3.10.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C1 ActiveCurrency, C16 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 2166

Constraints

- **ActiveCurrency**

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

36.1.3.10.2 CreditDebitIndicator <CdtDbtInd>

Presence: [1..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: CreditDebitCode on page 2184

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.11 AmountAndDirection51

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, C16	1451
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1452
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1452

36.1.3.11.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C1 ActiveCurrency ____, C16 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 2166

Constraints

- **ActiveCurrency**

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

36.1.3.11.2 CreditDebitIndicator <CdtDbtInd>

Presence: [1..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: [CreditDebitCode on page 2184](#)

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.11.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: [C2 ActiveOrHistoricCurrency](#) , [C17 CurrencyAmount](#)

Datatype: [ActiveOrHistoricCurrencyAndAmount on page 2167](#)

Constraints

• **ActiveOrHistoricCurrency**

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

• **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007

- *Error Text:* Invalid currency code or too many decimal digits.

36.1.3.12 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, C16	1453
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1454
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1454
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1454

36.1.3.12.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C1 ActiveCurrency, C16 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 2166

Constraints

- **ActiveCurrency**

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

36.1.3.12.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: CreditDebitCode on page 2184

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.12.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: C2 ActiveOrHistoricCurrency, C17 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 2167

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

36.1.3.12.4 ForeignExchangeDetails <FXDtIs>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtIs> contains the following elements (see [ForeignExchangeTerms23](#) on page 1718 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1718
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1719
	ExchangeRate <XchgRate>	[1..1]	Rate		1719
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C16	1720

36.1.3.13 AmountAndDirection47

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, C17	1455
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1456
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1456

36.1.3.13.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: [C2 ActiveOrHistoricCurrency](#), [C17 CurrencyAmount](#)

Datatype: [ActiveOrHistoricCurrencyAndAmount](#) on page 2167

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

36.1.3.13.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: [CreditDebitCode](#) on page 2184

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.13.3 ForeignExchangeDetails <FXDtIs>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtIs> contains the following elements (see [ForeignExchangeTerms23](#) on page 1718 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1718
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1719
	ExchangeRate <XchgRate>	[1..1]	Rate		1719
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C16	1720

36.1.3.14 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, C17	1456
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1457
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C17	1457
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1458

36.1.3.14.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 ActiveOrHistoricCurrency , C17 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 2167

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

36.1.3.14.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: CreditDebitCode on page 2184

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.14.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: C2 ActiveOrHistoricCurrency , C17 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 2167

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

36.1.3.14.4 ForeignExchangeDetails <FXDtIs>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtIs> contains the following elements (see [ForeignExchangeTerms23](#) on page 1718 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1718
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1719
	ExchangeRate <XchgRate>	[1..1]	Rate		1719
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C16	1720

36.1.3.15 AmountAndDirection6

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1459
	Sign <Sgn>	[1..1]	Indicator		1459

36.1.3.15.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 ActiveOrHistoricCurrency , C17 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 2167

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

36.1.3.15.2 Sign <Sgn>

Presence: [1..1]

Definition: Indicates that the amount value is positive or negative.

Datatype: One of the following values must be used (see PlusOrMinusIndicator on page 2316):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

36.1.3.16 AmountAndDirection5

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, C16	1460
	CreditDebit <CdtDbt>	[0..1]	CodeSet		1460

36.1.3.16.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that is debited or credited.

Impacted by: C1 ActiveCurrency, C16 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 2166

Constraints

- **ActiveCurrency**

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

36.1.3.16.2 CreditDebit <CdtDbt>

Presence: [0..1]

Definition: Indicates if the amount is a debited or a credited.

Datatype: CreditDebitCode on page 2184

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.4 Balance

36.1.4.1 BalanceAmounts3

Definition: Amounts linked to a securities balance, for example, holding value.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1461
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1461
	BookValue <BookVal>	[0..1]	±		1462
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1462
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1462

Constraints

- **EligibleCollateralValueRule**

(Rule)

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

36.1.4.1.1 HoldingValue <HldgVal>

Presence: [0..1]

Definition: Value of an individual financial instrument holding within a safekeeping account.

HoldingValue <HldgVal> contains the following elements (see [AmountAndDirection6](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1459
	Sign <Sgn>	[1..1]	Indicator		1459

36.1.4.1.2 PreviousHoldingValue <PrvsHldgVal>

Presence: [0..1]

Definition: Previous value of an individual financial instrument holding within a safekeeping account.

PreviousHoldingValue <PrvsHldgVal> contains the following elements (see [AmountAndDirection6](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1459
	Sign <Sgn>	[1..1]	Indicator		1459

36.1.4.1.3 BookValue <BookVal>

Presence: [0..1]

Definition: Value of a financial instrument, as booked/acquired in an account. It may be used to establish capital gain tax liability.

BookValue <BookVal> contains the following elements (see [AmountAndDirection6](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1459
	Sign <Sgn>	[1..1]	Indicator		1459

36.1.4.1.4 EligibleCollateralValue <ElgblCollVal>

Presence: [0..1]

Definition: Value of the position eligible for collateral purposes.

EligibleCollateralValue <ElgblCollVal> contains the following elements (see [AmountAndDirection6](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1459
	Sign <Sgn>	[1..1]	Indicator		1459

36.1.4.1.5 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection6](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1459
	Sign <Sgn>	[1..1]	Indicator		1459

36.1.4.2 ClosingBalance5

Definition: Closing balance for the statement period (final closing balance) or of this page (intermediary closing balance).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1463
	ClosingBalance <ClsgBal>	[1..1]	±		1463

Constraints

- **ShortLongDefaultRule**

(Rule)

If Shortlong is absent, then the default is long, that is, balance is positive.

36.1.4.2.1 ShortLongIndicator <ShrtLngInd>

Presence: [1..1]

Definition: Indication that the position is short or long.

Datatype: [ShortLong1Code on page 2298](#)

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

36.1.4.2.2 ClosingBalance <ClsgBal>

Presence: [1..1]

Definition: Closing balance for the statement period (final closing balance) or of this page (intermediary closing balance).

ClosingBalance <ClsgBal> contains one of the following elements (see [ClosingBalance6Choice on page 1463](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Final <Fnl>	[1..1]	±		1464
Or}	Intermediary <Intrmy>	[1..1]	±		1464

36.1.4.3 ClosingBalance6Choice

Definition: Choice of closing balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Final <Fnl>	[1..1]	±		1464
Or}	Intermediary <Intrmy>	[1..1]	±		1464

36.1.4.3.1 Final <Fnl>

Presence: [1..1]

Definition: Sum of the opening balance and all entries booked to the account at the close of the statement period.

Final <Fnl> contains one of the following elements (see [BalanceQuantity14Choice](#) on page 1837 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1838
Or}	Proprietary <Prtry>	[1..1]	±		1838

36.1.4.3.2 Intermediary <Intrmy>

Presence: [1..1]

Definition: Closing balance of this page only. This balance must be the intermediary opening balance of the next page of the same statement.

Intermediary <Intrmy> contains one of the following elements (see [BalanceQuantity14Choice](#) on page 1837 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1838
Or}	Proprietary <Prtry>	[1..1]	±		1838

36.1.4.4 AdditionalBalanceInformation22

Definition: Sub-balances providing additional information on a specific position but that is not to be accounted for in the building of the aggregate balance, for example, registered.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1465
	Quantity <Qty>	[1..1]	±		1465
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1465

Constraints

- **EligibleForCollateralPurposesRule**

(Rule)

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00126
- *Error Text:* QuantityAndAvailability must not be present.

• **SubBalanceAdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

36.1.4.4.1 SubBalanceType <SubBalTp>

Presence: [1..1]

Definition: Reason for the sub-balance.

SubBalanceType <SubBalTp> contains one of the following elements (see [SubBalanceType12Choice](#) on page 1477 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1478

36.1.4.4.2 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains one of the following elements (see [SubBalanceQuantity8Choice](#) on page 1835 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1835
Or	Proprietary <Prtry>	[1..1]	±		1836
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]	±		1836

36.1.4.4.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

Presence: [0..1]

Definition: Provides additional subbalance information.

Datatype: [Max140Text](#) on page 2318

36.1.4.5 AdditionalBalanceInformation20

Definition: Subbalances providing additional information on a specific position but that is not to be accounted for in the building of the aggregate balance, for example, registered.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1466
	Quantity <Qty>	[1..1]	±		1466
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1467
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1467

Constraints

- **EligibleForCollateralPurposesRule**

(Rule)

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00126
- *Error Text:* QuantityAndAvailability must not be present.

- **SubBalanceAdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, them it must not contain information that can be provided in a structured field.

36.1.4.5.1 SubBalanceType <SubBalTp>

Presence: [1..1]

Definition: Reason for the sub-balance.

SubBalanceType <SubBalTp> contains one of the following elements (see [SubBalanceType12Choice](#) on page 1477 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1478

36.1.4.5.2 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains the following elements (see [Balance21](#) on page 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1474
	Quantity <Qty>	[1..1]	±		1474

36.1.4.5.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

Presence: [0..1]

Definition: Provides additional sub-balance information.

Datatype: [Max140Text](#) on page 2318

36.1.4.5.4 QuantityBreakdown <QtyBrkdw>

Presence: [0..*]

Definition: Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

QuantityBreakdown <QtyBrkdw> contains the following elements (see [QuantityBreakdown57](#) on page 1826 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1826
	LotQuantity <LotQty>	[0..1]	±		1827
	LotDateTime <LotDtTm>	[0..1]	±		1827
	LotPrice <LotPric>	[0..1]	±		1827
	TypeOfPrice <TpOfPric>	[0..1]	±		1827

36.1.4.6 OpeningBalance5

Definition: Opening balance for the statement period (first opening balance) or of this page (intermediary opening balance).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1467
	OpeningBalance <OpngBal>	[1..1]	±		1468

Constraints

- **ShortLongDefaultRule**

(Rule)

If Shortlong is absent, then the default is long, that is, balance is positive.

36.1.4.6.1 ShortLongIndicator <ShrtLngInd>

Presence: [1..1]

Definition: Indication that the position is short or long.

Datatype: [ShortLong1Code on page 2298](#)

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

36.1.4.6.2 OpeningBalance <OpngBal>

Presence: [1..1]

Definition: Opening balance for the statement period (first opening balance) or of this page (intermediary opening balance).

OpeningBalance <OpngBal> contains one of the following elements (see [OpeningBalance6Choice on page 1473](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	First <Frst>	[1..1]	±		1473
Or}	Intermediary <Intrmy>	[1..1]	±		1473

36.1.4.7 SubBalanceInformation22

Definition: Net position of a segregated holding of a single security within the overall position held in the securities account, for example sub-balance per status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1469
	Quantity <Qty>	[1..1]	±		1469
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1469
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdownDtls>	[0..*]	±	C17, C37	1469

Constraints

- **AvailableWithNoStatusRule**

(Rule)

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

`/SubBalanceType/Code` is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

`/Quantity/QuantityAndAvailability` Must be absent

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00125

– *Error Text:* QuantityAndAvailability cannot be used.

• **SubBalanceAdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

36.1.4.7.1 SubBalanceType <SubBalTp>

Presence: [1..1]

Definition: Reason for the sub-balance.

SubBalanceType <SubBalTp> contains one of the following elements (see [SubBalanceType11Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1478
Or}	Proprietary <Prtry>	[1..1]	±		1480

36.1.4.7.2 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains one of the following elements (see [SubBalanceQuantity8Choice](#) on page 1835 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1835
Or	Proprietary <Prtry>	[1..1]	±		1836
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]	±		1836

36.1.4.7.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

Presence: [0..1]

Definition: Provides additional subbalance information.

Datatype: [Max140Text](#) on page 2318

36.1.4.7.4 AdditionalBalanceBreakdownDetails <AddtlBalBrkdwDtls>

Presence: [0..*]

Definition: Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

Impacted by: [C17 EligibleForCollateralPurposesRule](#) , [C37 SubBalanceAdditionalDetailsRule](#)

AdditionalBalanceBreakdownDetails <AddtlBalBrkdwDtls> contains the following elements (see [AdditionalBalanceInformation22](#) on page 1464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1465
	Quantity <Qty>	[1..1]	±		1465
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1465

Constraints

- **EligibleForCollateralPurposesRule**

(Rule)

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00126
- *Error Text:* QuantityAndAvailability must not be present.

- **SubBalanceAdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

36.1.4.8 SubBalanceInformation20

Definition: Net position of a segregated holding of a single security within the overall position held in the securities account, for example, sub-balance per status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1471
	Quantity <Qty>	[1..1]	±		1471
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1471
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1471
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwDtls>	[0..*]	±	C19, C39	1472

Constraints

- **AvailableWithNoStatusRule**

(Rule)

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00125
- *Error Text:* QuantityAndAvailability cannot be used.

• **SubBalanceAdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, them it must not contain information that can be provided in a structured field.

36.1.4.8.1 SubBalanceType <SubBalTp>

Presence: [1..1]

Definition: Reason for the sub-balance.

SubBalanceType <SubBalTp> contains one of the following elements (see [SubBalanceType11Choice on page 1478](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1478
Or}	Proprietary <Prtry>	[1..1]	±		1480

36.1.4.8.2 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains the following elements (see [Balance21 on page 1474](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1474
	Quantity <Qty>	[1..1]	±		1474

36.1.4.8.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

Presence: [0..1]

Definition: Provides additional subbalance information.

Datatype: [Max140Text on page 2318](#)

36.1.4.8.4 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

QuantityBreakdown <QtyBrkwn> contains the following elements (see [QuantityBreakdown57](#) on page 1826 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1826
	LotQuantity <LotQty>	[0..1]	±		1827
	LotDateTime <LotDtTm>	[0..1]	±		1827
	LotPrice <LotPric>	[0..1]	±		1827
	TypeOfPrice <TpOfPric>	[0..1]	±		1827

36.1.4.8.5 AdditionalBalanceBreakdownDetails <AddtlBalBrkwnDtls>

Presence: [0..*]

Definition: Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

Impacted by: [C19 EligibleForCollateralPurposesRule](#) , [C39 SubBalanceAdditionalDetailsRule](#)

AdditionalBalanceBreakdownDetails <AddtlBalBrkwnDtls> contains the following elements (see [AdditionalBalanceInformation20](#) on page 1465 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1466
	Quantity <Qty>	[1..1]	±		1466
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1467
	QuantityBreakdown <QtyBrkwn>	[0..*]	±		1467

Constraints

- **EligibleForCollateralPurposesRule**

(Rule)

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00126
- *Error Text:* QuantityAndAvailability must not be present.

- **SubBalanceAdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, them it must not contain information that can be provided in a structured field.

36.1.4.9 OpeningBalance6Choice

Definition: Choice of opening balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	First <Frst>	[1..1]	±		1473
Or}	Intermediary <Intrmy>	[1..1]	±		1473

36.1.4.9.1 First <Frst>

Presence: [1..1]

Definition: Opening balance for the statement period. It always equals the closing balance of the previous statement.

First <Frst> contains one of the following elements (see [BalanceQuantity14Choice](#) on page 1837 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1838
Or}	Proprietary <Prtry>	[1..1]	±		1838

36.1.4.9.2 Intermediary <Intrmy>

Presence: [1..1]

Definition: Opening balance of this page only. This balance must be the intermediary closing balance of the previous page of the same statement.

Intermediary <Intrmy> contains one of the following elements (see [BalanceQuantity14Choice](#) on page 1837 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1838
Or}	Proprietary <Prtry>	[1..1]	±		1838

36.1.4.10 SecuritiesSubBalanceTypeAndQuantityBreakdown5

Definition: Quantity breakdown information for a specific securities balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1473
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1474

36.1.4.10.1 Type <Tp>

Presence: [1..1]

Definition: Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

Type <Tp> contains one of the following elements (see [SecuritiesBalanceType6Choice](#) on page 1483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1485

36.1.4.10.2 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown61](#) on page 1833 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1833
	LotQuantity <LotQty>	[0..1]	±	C28	1833
	SecuritiesSubBalanceType <SciesSubBalTp>	[0..1]	±		1834

36.1.4.11 Balance21

Definition: Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1474
	Quantity <Qty>	[1..1]	±		1474

36.1.4.11.1 ShortLongIndicator <ShrtLngInd>

Presence: [0..1]

Definition: Indication that the position is short or long.

Datatype: [ShortLong1Code](#) on page 2298

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

36.1.4.11.2 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see [SubBalanceQuantity8Choice](#) on page 1835 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1835
Or	Proprietary <Prtry>	[1..1]	±		1836
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]	±		1836

36.1.4.12 Balance18

Definition: Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1475
	Quantity <Qty>	[1..1]	±		1475

36.1.4.12.1 ShortLongIndicator <ShrtLngInd>

Presence: [0..1]

Definition: Indication that the position is short or long.

Datatype: [ShortLong1Code](#) on page 2298

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

36.1.4.12.2 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see [BalanceQuantity14Choice](#) on page 1837 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1838
Or}	Proprietary <Prtry>	[1..1]	±		1838

36.1.4.13 Balance17

Definition: Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1476
	Quantity <Qty>	[1..1]	±		1476

36.1.4.13.1 ShortLongIndicator <ShrtLngInd>

Presence: [1..1]

Definition: Indication that the position is short or long.

Datatype: [ShortLong1Code](#) on page 2298

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

36.1.4.13.2 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see [BalanceQuantity13Choice](#) on page 1838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1839
Or}	Proprietary <Prtry>	[1..1]	±		1839

36.1.4.14 Balance16

Definition: Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1476
	Quantity <Qty>	[1..1]	±		1477

36.1.4.14.1 ShortLongIndicator <ShrtLngInd>

Presence: [0..1]

Definition: Indication that the position is short or long.

Datatype: [ShortLong1Code on page 2298](#)

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

36.1.4.14.2 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see [BalanceQuantity13Choice on page 1838](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1839
Or}	Proprietary <Prtry>	[1..1]	±		1839

36.1.4.15 SubBalanceType12Choice

Definition: Choice of format for the sub-balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1478

36.1.4.15.1 Code <Cd>

Presence: [1..1]

Definition: Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

Datatype: [SecuritiesBalanceType7Code on page 2270](#)

CodeName	Name	Definition
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.
OTHR	Unclassified	Other. See Narrative.
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).

CodeName	Name	Definition
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.

36.1.4.15.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.4.16 SubBalanceType11Choice

Definition: Choice of format for the sub-balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1478
Or}	Proprietary <Prtry>	[1..1]	±		1480

36.1.4.16.1 Code <Cd>

Presence: [1..1]

Definition: Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

Datatype: [SecuritiesBalanceType12Code on page 2267](#)

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.

CodeName	Name	Definition
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.
BODE	PendingBorrowedDelivery	Balance of financial instruments that are pending delivery in relation to a borrow transaction.
BORE	PendingBorrowedReceipt	Balance of financial instruments that are pending receipt in relation to a borrow transaction.
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	CollateralOut	Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation.
LOAN	OnLoan	Loan for consumption.
LODE	PendingOnLoanDelivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.
LORE	PendingOnLoanReceipt	Balance of financial instruments that are pending receipt in relation to a lending transaction.
MARG	DerivativesMargin	Account is used when financing is by the broker/dealer.
PECA	PendingCorporateActionReceipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	PendingCorporateActionDelivery	Balance of financial instrument pending delivery following a corporate action.
PEND	PendingDelivery	Processing has not been completed.
PENR	PendingReceipt	The instruction is pending receipt of securities, for example, from a purchase, loan etc.
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the

CodeName	Name	Definition
		institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
TRAN	InTransshipment	Transaction has been generated due to transformation following a corporate action.
DRAW	Drawn	Settlement transactions relates to drawn securities.
WDOC	WaitingDocumentation	Financial instrument is unavailable due to missing or incomplete documentation pertaining to the account, or due to a missing or incomplete order.
BTRA	BeingTransferred	Financial instrument is unavailable as a result of a transfer order, pending movement in the shareholders' register.

36.1.4.16.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.4.17 BalanceAmounts2

Definition: Amounts linked to a securities balance, for example, holding value.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1480
	BookValue <BookVal>	[0..1]	±		1481
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1481

36.1.4.17.1 HoldingValue <HldgVal>

Presence: [1..1]

Definition: Value of an individual financial instrument holding within a safekeeping account.

HoldingValue <HldgVal> contains the following elements (see [AmountAndDirection6](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1459
	Sign <Sgn>	[1..1]	Indicator		1459

36.1.4.17.2 BookValue <BookVal>

Presence: [0..1]

Definition: Value of a financial instrument, as booked/acquired in an account. It may be used to establish capital gain tax liability.

BookValue <BookVal> contains the following elements (see [AmountAndDirection6](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1459
	Sign <Sgn>	[1..1]	Indicator		1459

36.1.4.17.3 UnrealisedGainLoss <UrIsdGnLoss>

Presence: [0..1]

Definition: Difference between holding value and the book value.

UnrealisedGainLoss <UrIsdGnLoss> contains the following elements (see [AmountAndDirection6](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1459
	Sign <Sgn>	[1..1]	Indicator		1459

36.1.4.18 BalanceAmounts1

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1482
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1482
	BookValue <BookVal>	[0..1]	±		1482
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1482
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1483

36.1.4.18.1 HoldingValue <HldgVal>

Presence: [1..1]

Definition: Value of an individual financial instrument holding within a safekeeping account.

HoldingValue <HldgVal> contains the following elements (see [AmountAndDirection6](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1459
	Sign <Sgn>	[1..1]	Indicator		1459

36.1.4.18.2 PreviousHoldingValue <PrvsHldgVal>

Presence: [0..1]

Definition: Previous value of an individual financial instrument holding within a safekeeping account.

PreviousHoldingValue <PrvsHldgVal> contains the following elements (see [AmountAndDirection6](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1459
	Sign <Sgn>	[1..1]	Indicator		1459

36.1.4.18.3 BookValue <BookVal>

Presence: [0..1]

Definition: Value of a financial instrument, as booked/acquired in an account. It may be used to establish capital gain tax liability.

BookValue <BookVal> contains the following elements (see [AmountAndDirection6](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1459
	Sign <Sgn>	[1..1]	Indicator		1459

36.1.4.18.4 UnrealisedGainLoss <UrldGnLoss>

Presence: [0..1]

Definition: Difference between holding value and the book value.

UnrealisedGainLoss <UrIsdGnLoss> contains the following elements (see [AmountAndDirection6](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1459
	Sign <Sgn>	[1..1]	Indicator		1459

36.1.4.18.5 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection6](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C17	1459
	Sign <Sgn>	[1..1]	Indicator		1459

36.1.4.19 SecuritiesBalanceType6Choice

Definition: Choice of format for the balance type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1483
Or}	Proprietary <Prtry>	[1..1]	±		1485

36.1.4.19.1 Code <Cd>

Presence: [1..1]

Definition: Sub-balance expressed as an ISO 20022 code.

Datatype: [SecuritiesBalanceType11Code](#) on page 2265

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.

CodeName	Name	Definition
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	CollateralOut	Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.
LOAN	OnLoan	Loan for consumption.
MARG	DerivativesMargin	Account is used when financing is by the broker/dealer.
PECA	PendingCorporateActionReceipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	PendingCorporateActionDelivery	Balance of financial instrument pending delivery following a corporate action.
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
TRAN	InTransshipment	Transaction has been generated due to transformation following a corporate action.
DRAW	Drawn	Settlement transactions relates to drawn securities.
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.

CodeName	Name	Definition
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.
LODE	PendingOnLoanDelivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.

36.1.4.19.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Sub-balance expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.4.20 SecuritiesBalanceType7Choice

Definition: Choice of format for the balance type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1485
Or}	Proprietary <Prtry>	[1..1]	±		1486

36.1.4.20.1 Code <Cd>

Presence: [1..1]

Definition: Sub-balance expressed as an ISO 20022 code.

Datatype: [SecuritiesBalanceType13Code on page 2269](#)

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.

CodeName	Name	Definition
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.

36.1.4.20.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Sub-balance expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.5 Cash

36.1.5.1 CashSettlementSystem4Choice

Definition: Choice of format for the cash settlement system.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

36.1.5.1.1 Code <Cd>

Presence: [1..1]

Definition: Cash settlement system expressed as an ISO 20022 code.

Datatype: [CashSettlementSystem2Code](#) on page 2176

CodeName	Name	Definition
GROS	GrossSettlementSystem	Settle money through gross settlement system.
NETS	NetSettlementSystem	Settle money through net settlement system.

36.1.5.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Cash settlement system expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.6 Clearing System Member Identification

36.1.6.1 PlaceOfClearingIdentification2

Definition: Identification of infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1488
	LEI <LEI>	[0..1]	IdentifierSet		1488

36.1.6.1.1 Identification <Id>

Presence: [0..1]

Definition: Unique identification of the place of clearing.

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 2313

Constraints

- **AnyBIC**

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

36.1.6.1.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a place of clearing.

Datatype: LEIIdentifier on page 2315

36.1.7 Date Period

36.1.7.1 Period7Choice

Definition: Choice between date and date-time for the specification of a period.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateDateTimeToDateTime <FrDtTmToDtTm>	[1..1]	±		1489
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1489

36.1.7.1.1 FromDateTimeToDateTime <FrDtTmToDtTm>

Presence: [1..1]

Definition: Time span defined by a start date and time, and an end date and time.

FromDateTimeToDateTime <FrDtTmToDtTm> contains the following elements (see [DateTimePeriod1](#) on page 1496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDtTm>	[1..1]	DateTime		1496
	ToDate <ToDtTm>	[1..1]	DateTime		1496

36.1.7.1.2 FromDateToDate <FrDtToDt>

Presence: [1..1]

Definition: Time span defined by a start date and time, and an end date and time.

FromDateToDate <FrDtToDt> contains the following elements (see [Period2](#) on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		1489
	ToDate <ToDt>	[1..1]	Date		1489

36.1.8 Date Time

36.1.8.1 Period2

Definition: Time span defined by a start date and time, and an end date and time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		1489
	ToDate <ToDt>	[1..1]	Date		1489

36.1.8.1.1 FromDate <FrDt>

Presence: [1..1]

Definition: Date and time at which the range starts.

Datatype: [ISODate](#) on page 2312

36.1.8.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: Date and time at which the range ends.

Datatype: [ISODate on page 2312](#)

36.1.8.2 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		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.8.2.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: [ISODate on page 2312](#)

36.1.8.2.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: [ISODateTime on page 2313](#)

36.1.8.3 SettlementDate19Choice

Definition: Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1490
Or}	DateCode <DtCd>	[1..1]	±		1490

36.1.8.3.1 Date <Dt>

Presence: [1..1]

Definition: Date in ISO format.

Date <Dt> contains one of the following elements (see [DateAndDateTime2Choice on page 1490](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.8.3.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

DateCode <DtCd> contains one of the following elements (see [SettlementDateCode8Choice](#) on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1495
Or}	Proprietary <Prtry>	[1..1]	±		1495

36.1.8.4 TerminationDate6Choice

Definition: Choice of format for the termination date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1491
Or}	Code <Cd>	[1..1]			1491
{Or	Code <Cd>	[1..1]	CodeSet		1491
Or}	Proprietary <Prtry>	[1..1]	±		1492

36.1.8.4.1 Date <Dt>

Presence: [1..1]

Definition: Date in ISO format.

Date <Dt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.8.4.2 Code <Cd>

Presence: [1..1]

Definition: Closing date/time or maturity date/time of the transaction expressed as an ISO 20022 code.

Code <Cd> contains one of the following **DateCode18Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1491
Or}	Proprietary <Prtry>	[1..1]	±		1492

36.1.8.4.2.1 Code <Cd>

Presence: [1..1]

Definition: Date expressed as an ISO 20022 code.

Datatype: [DateType5Code](#) on page 2185

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

36.1.8.4.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Date expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.8.5 SettlementDate18Choice

Definition: Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1492
Or}	DateCode <DtCd>	[1..1]	±		1492

36.1.8.5.1 Date <Dt>

Presence: [1..1]

Definition: Date in ISO format.

Date <Dt> contains one of the following elements (see [DateAndDateTime2Choice on page 1490](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.8.5.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

DateCode <DtCd> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.8.6 SettlementDate17Choice

Definition: Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1493
Or}	DateCode <DtCd>	[1..1]	±		1493

36.1.8.6.1 Date <Dt>

Presence: [1..1]

Definition: Date in ISO format.

Date <Dt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.8.6.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

DateCode <DtCd> contains one of the following elements (see [SettlementDateCode7Choice](#) on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1496
Or}	Proprietary <Prtry>	[1..1]	±		1496

36.1.8.7 TradeDate8Choice

Definition: Choice of format for the trade date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1494
Or}	DateCode <DtCd>	[1..1]			1494
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

36.1.8.7.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as an ISO date.

Date <Dt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.8.7.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date expressed as a code.

DateCode <DtCd> contains one of the following **TradeDateCode3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1494
Or}	Proprietary <Prtry>	[1..1]	±		1494

36.1.8.7.2.1 Code <Cd>

Presence: [1..1]

Definition: Trade date expressed as an ISO 20022 code.

Datatype: [DateType3Code](#) on page 2184

CodeName	Name	Definition
VARI	Various	Partial trades have occurred over a period of two or more days.

36.1.8.7.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trade date expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.8.8 SettlementDateCode8Choice

Definition: Choice of format for the settlement date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1495
Or}	Proprietary <Prtry>	[1..1]	±		1495

36.1.8.8.1 Code <Cd>

Presence: [1..1]

Definition: Settlement date expressed as an ISO 20022 code.

Datatype: [DateType4Code](#) on page 2185

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.
UKWN	Unknown	Date is unknown by the sender or has not been established.

36.1.8.8.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement date expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.8.9 SettlementDateCode7Choice

Definition: Choice of format for the settlement date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1496
Or}	Proprietary <Prtry>	[1..1]	±		1496

36.1.8.9.1 Code <Cd>

Presence: [1..1]

Definition: Settlement date expressed as an ISO 20022 code.

Datatype: [SettlementDate4Code on page 2288](#)

CodeName	Name	Definition
WISS	WhenIssued	Settlement is to be done when the security is issued.

36.1.8.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement date expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.9 Date Time Period

36.1.9.1 DateTimePeriod1

Definition: Time span defined by a start date and time, and an end date and time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		1496
	ToDateTime <ToDtTm>	[1..1]	DateTime		1496

36.1.9.1.1 FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Date and time at which the period starts.

Datatype: [ISODateTime on page 2313](#)

36.1.9.1.2 ToDateTime <ToDtTm>

Presence: [1..1]

Definition: Date and time at which the period ends.

Datatype: [ISODateTime](#) on page 2313

36.1.9.2 DateAndPeriod3Choice

Definition: Choice between a date and period.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	StatementDate <Stmtdt>	[1..1]	±		1497
Or}	StatementPeriod <Stmtprd>	[1..1]	±		1497

36.1.9.2.1 StatementDate <Stmtdt>

Presence: [1..1]

Definition: Date of the statement.

StatementDate <Stmtdt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.9.2.2 StatementPeriod <Stmtprd>

Presence: [1..1]

Definition: Period for the statement.

StatementPeriod <Stmtprd> contains one of the following elements (see [Period7Choice](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateTimeToDateTime <FrDtTmToDtTm>	[1..1]	±		1489
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1489

36.1.10 Document

36.1.10.1 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		1498
Or	LongNumber <LngNb>	[1..1]	Text		1498
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1498

Constraints

- **ShortLongNumberRule**

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

36.1.10.1.1 ShortNumber <ShrtNb>

Presence: [1..1]

Definition: Message type number of the document referenced.

Datatype: Exact3NumericText on page 2317

36.1.10.1.2 LongNumber <LngNb>

Presence: [1..1]

Definition: MX Message identifier of the referenced document.

Datatype: ISO20022MessageIdentificationText on page 2318

36.1.10.1.3 ProprietaryNumber <PrtryNb>

Presence: [1..1]

Definition: Proprietary document identification.

ProprietaryNumber <PrtryNb> contains the following elements (see GenericIdentification36 on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1584
	Issuer <Issr>	[1..1]	Text		1584
	SchemeName <SchmeNm>	[0..1]	Text		1584

36.1.10.2 DocumentNumber13

Definition: Identification of a document.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C72	1498

36.1.10.2.1 Number <Nb>

Presence: [1..1]

Definition: Number used to identify a message or document.

Impacted by: C72 ShortLongNumberRule

Number <Nb> contains one of the following elements (see [DocumentNumber5Choice](#) on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1498
Or	LongNumber <LngNb>	[1..1]	Text		1498
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1498

Constraints

- **ShortLongNumberRule**

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

36.1.11 Financial Institution Identification

36.1.11.1 ClearingSystemMemberIdentification2

Definition: Unique identification, as assigned by a clearing system, to unambiguously identify a member of the clearing system.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		1499
	MemberIdentification <Mmbld>	[1..1]	Text		1499

36.1.11.1.1 ClearingSystemIdentification <ClrSysId>

Presence: [0..1]

Definition: Specification of a pre-agreed offering between clearing agents or the channel through which the payment instruction is processed.

ClearingSystemIdentification <ClrSysId> contains one of the following elements (see [ClearingSystemIdentification2Choice](#) on page 2155 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2155
Or}	Proprietary <Prtry>	[1..1]	Text		2155

36.1.11.1.2 MemberIdentification <Mmbld>

Presence: [1..1]

Definition: Identification of a member of a clearing system.

Datatype: [Max35Text](#) on page 2320

36.1.11.2 FinancialInstitutionIdentification18

Definition: Specifies the details to identify a financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BICFI <BICFI>	[0..1]	IdentifierSet	C2	1500
	ClearingSystemMemberIdentification <ClrSysMmbld>	[0..1]	±		1500
	LEI <LEI>	[0..1]	IdentifierSet		1501
	Name <Nm>	[0..1]	Text		1501
	PostalAddress <PstAdr>	[0..1]	±		1501
	Other <Othr>	[0..1]	±		1502

36.1.11.2.1 BICFI <BICFI>

Presence: [0..1]

Definition: Code allocated to a financial institution by the ISO 9362 Registration Authority as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: C2 BICFI

Datatype: BICFIDec2014Identifier on page 2314

Constraints

- **BICFI**

(Rule)

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00001
- *Error Text:* Invalid FI BIC.

36.1.11.2.2 ClearingSystemMemberIdentification <ClrSysMmbld>

Presence: [0..1]

Definition: Information used to identify a member within a clearing system.

ClearingSystemMemberIdentification <ClrSysMmbld> contains the following elements (see [ClearingSystemMemberIdentification2 on page 1499](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		1499
	MemberIdentification <Mmbld>	[1..1]	Text		1499

36.1.11.2.3 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identifier of the financial institution.

Datatype: LEIIdentifier on page 2315

36.1.11.2.4 Name <Nm>

Presence: [0..1]

Definition: Name by which an agent is known and which is usually used to identify that agent.

Datatype: Max140Text on page 2318

36.1.11.2.5 PostalAddress <PstIAdr>

Presence: [0..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

PostalAddress <PstIAdr> contains the following elements (see PostalAddress24 on page 1790 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			1791
{Or	Code <Cd>	[1..1]	CodeSet		1791
Or}	Proprietary <Prtry>	[1..1]	±		1792
	Department <Dept>	[0..1]	Text		1792
	SubDepartment <SubDept>	[0..1]	Text		1792
	StreetName <StrtNm>	[0..1]	Text		1792
	BuildingNumber <BldgNb>	[0..1]	Text		1792
	BuildingName <BldgNm>	[0..1]	Text		1793
	Floor <Flr>	[0..1]	Text		1793
	PostBox <PstBx>	[0..1]	Text		1793
	Room <Room>	[0..1]	Text		1793
	PostCode <PstCd>	[0..1]	Text		1793
	TownName <TwnNm>	[0..1]	Text		1793
	TownLocationName <TwnLctnNm>	[0..1]	Text		1793
	DistrictName <DstrctNm>	[0..1]	Text		1793
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1794
	Country <Ctry>	[0..1]	CodeSet	C3	1794
	AddressLine <AdrLine>	[0..7]	Text		1794

36.1.11.2.6 Other <Othr>

Presence: [0..1]

Definition: Unique identification of an agent, as assigned by an institution, using an identification scheme.

Other <Othr> contains the following elements (see [GenericFinancialIdentification1](#) on page 1504 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1504
	SchemeName <SchmeNm>	[0..1]			1505
{Or	Code <Cd>	[1..1]	CodeSet		1505
Or}	Proprietary <Prtry>	[1..1]	Text		1505
	Issuer <Issr>	[0..1]	Text		1505

36.1.11.3 BranchData3

Definition: Information that locates and identifies a specific branch of a financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		1502
	LEI <LEI>	[0..1]	IdentifierSet		1502
	Name <Nm>	[0..1]	Text		1502
	PostalAddress <PstlAdr>	[0..1]	±		1502

36.1.11.3.1 Identification <Id>

Presence: [0..1]

Definition: Unique and unambiguous identification of a branch of a financial institution.

Datatype: [Max35Text](#) on page 2320

36.1.11.3.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification for the branch of the financial institution.

Datatype: [LEIIdentifier](#) on page 2315

36.1.11.3.3 Name <Nm>

Presence: [0..1]

Definition: Name by which an agent is known and which is usually used to identify that agent.

Datatype: [Max140Text](#) on page 2318

36.1.11.3.4 PostalAddress <PstlAdr>

Presence: [0..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

PostalAddress <PstAdr> contains the following elements (see [PostalAddress24](#) on page 1790 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			1791
{Or	Code <Cd>	[1..1]	CodeSet		1791
Or}	Proprietary <Prtry>	[1..1]	±		1792
	Department <Dept>	[0..1]	Text		1792
	SubDepartment <SubDept>	[0..1]	Text		1792
	StreetName <StrtNm>	[0..1]	Text		1792
	BuildingNumber <BldgNb>	[0..1]	Text		1792
	BuildingName <BldgNm>	[0..1]	Text		1793
	Floor <Flr>	[0..1]	Text		1793
	PostBox <PstBx>	[0..1]	Text		1793
	Room <Room>	[0..1]	Text		1793
	PostCode <PstCd>	[0..1]	Text		1793
	TownName <TwnNm>	[0..1]	Text		1793
	TownLocationName <TwnLctnNm>	[0..1]	Text		1793
	DistrictName <DstrctNm>	[0..1]	Text		1793
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1794
	Country <Ctry>	[0..1]	CodeSet	C3	1794
	AddressLine <AdrLine>	[0..7]	Text		1794

36.1.11.4 BranchAndFinancialInstitutionIdentification6

Definition: Unique and unambiguous identification of a financial institution or a branch of a financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1503
	BranchIdentification <BrnchId>	[0..1]	±		1504

36.1.11.4.1 FinancialInstitutionIdentification <FinInstnId>

Presence: [1..1]

Definition: Unique and unambiguous identification of a financial institution, as assigned under an internationally recognised or proprietary identification scheme.

FinancialInstitutionIdentification <FinInstnId> contains the following elements (see [FinancialInstitutionIdentification18](#) on page 1500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BICFI <BICFI>	[0..1]	IdentifierSet	C2	1500
	ClearingSystemMemberIdentification <ClrSysMmbld>	[0..1]	±		1500
	LEI <LEI>	[0..1]	IdentifierSet		1501
	Name <Nm>	[0..1]	Text		1501
	PostalAddress <PstlAdr>	[0..1]	±		1501
	Other <Othr>	[0..1]	±		1502

36.1.11.4.2 BranchIdentification <BrnchId>

Presence: [0..1]

Definition: Identifies a specific branch of a financial institution.

Usage: This component should be used in case the identification information in the financial institution component does not provide identification up to branch level.

BranchIdentification <BrnchId> contains the following elements (see [BranchData3](#) on page 1502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		1502
	LEI <LEI>	[0..1]	IdentifierSet		1502
	Name <Nm>	[0..1]	Text		1502
	PostalAddress <PstlAdr>	[0..1]	±		1502

36.1.11.5 GenericFinancialIdentification1

Definition: Information related to an identification of a financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1504
	SchemeName <SchmeNm>	[0..1]			1505
{Or	Code <Cd>	[1..1]	CodeSet		1505
Or}	Proprietary <Prtry>	[1..1]	Text		1505
	Issuer <Issr>	[0..1]	Text		1505

36.1.11.5.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a person.

Datatype: [Max35Text on page 2320](#)

36.1.11.5.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following **FinancialIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1505
Or}	Proprietary <Prtry>	[1..1]	Text		1505

36.1.11.5.2.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: [ExternalFinancialInstitutionIdentification1Code on page 2192](#)

36.1.11.5.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: [Max35Text on page 2320](#)

36.1.11.5.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: [Max35Text on page 2320](#)

36.1.12 Financial Instrument

36.1.12.1 BasicCollateralValuation1Details

Definition: Basic valuation details of a collateral position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationHaircut <ValtnHrcut>	[1..1]	Rate		1505
	HaircutSource <HrcutSrc>	[0..1]	±		1506

36.1.12.1.1 ValuationHaircut <ValtnHrcut>

Presence: [1..1]

Definition: Haircut percentage applied to the market value of underlying assets used as collateral as a risk control measure. The institution valuating the collateral calculates the value of underlying assets based on its market value less a certain percentage (the haircut).

Datatype: [PercentageRate](#) on page 2317

36.1.12.1.2 HaircutSource <HrcutSrc>

Presence: [0..1]

Definition: Place where the valuation haircut was calculated.

HaircutSource <HrcutSrc> contains the following elements (see [PartyIdentification15](#) on page 1733 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Country <Ctry>	[0..1]	CodeSet	C3	1733
	Identification <Id>	[1..1]	Text		1734

36.1.12.2 FinancialInstrumentAttributes112

Definition: Elements characterising a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1508
	DayCountBasis <DayCntBsis>	[0..1]	±		1508
	RegistrationForm <RegnForm>	[0..1]	±		1509
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1509
	PaymentStatus <PmtSts>	[0..1]	±		1509
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1509
	ClassificationType <ClssfctnTp>	[0..1]	±		1510
	OptionStyle <OptnStyle>	[0..1]	±		1510
	OptionType <OptnTp>	[0..1]	±		1510
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1511
	CouponDate <CpnDt>	[0..1]	Date		1511
	ExpiryDate <XpryDt>	[0..1]	Date		1511
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1511
	MaturityDate <MtrtyDt>	[0..1]	Date		1511
	IssueDate <Issedt>	[0..1]	Date		1511
	NextCallableDate <NxtClblDt>	[0..1]	Date		1512
	PutableDate <PutblDt>	[0..1]	Date		1512
	DatedDate <DtdDt>	[0..1]	Date		1512
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1512
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1512
	CurrentFactor <CurFctr>	[0..1]	Rate		1512
	NextFactor <NxtFctr>	[0..1]	Rate		1512
	InterestRate <IntrstRate>	[0..1]	Rate		1513
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1513
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1513
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1513
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1513
	PoolNumber <PoolNb>	[0..1]	±		1513
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1514
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1514
	CallableIndicator <ClblInd>	[0..1]	Indicator		1514

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1514
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1515
	ExercisePrice <ExrcPric>	[0..1]	±		1515
	SubscriptionPrice <SbcptPric>	[0..1]	±		1515
	ConversionPrice <ConvsPric>	[0..1]	±		1515
	StrikePrice <StrkPric>	[0..1]	±		1516
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1516
	ContractSize <CtrctSz>	[0..1]	±	C28	1516
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1517
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1518

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

36.1.12.2.1 PlaceOfListing <PlcOfListg>

Presence: [0..1]

Definition: Market(s) on which the security is listed.

PlaceOfListing <PlcOfListg> contains one of the following elements (see [MarketIdentification3Choice](#) on page 1591 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1591
Or}	Description <Desc>	[1..1]	Text		1592

36.1.12.2.2 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Specifies the computation method of (accrued) interest of the security.

DayCountBasis <DayCntBsis> contains one of the following elements (see [InterestComputationMethodFormat4Choice](#) on page 1722 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1722
Or}	Proprietary <Prtry>	[1..1]	±		1725

36.1.12.2.3 RegistrationForm <RegnForm>

Presence: [0..1]

Definition: Specifies the form, this is, ownership, of the security.

RegistrationForm <RegnForm> contains one of the following elements (see [FormOfSecurity6Choice](#) on page 1639 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1639
Or}	Proprietary <Prtry>	[1..1]	±		1639

36.1.12.2.4 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the frequency of an interest payment.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see [Frequency23Choice](#) on page 1543 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1543
Or}	Proprietary <Prtry>	[1..1]	±		1543

36.1.12.2.5 PaymentStatus <PmtSts>

Presence: [0..1]

Definition: Status of payment of a security at a particular time.

PaymentStatus <PmtSts> contains one of the following elements (see [SecuritiesPaymentStatus5Choice](#) on page 2055 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2055
Or}	Proprietary <Prtry>	[1..1]	±		2055

36.1.12.2.6 VariableRateChangeFrequency <VarbIRateChngFrqcy>

Presence: [0..1]

Definition: Specifies the frequency of change to the variable rate of an interest bearing instrument.

VariableRateChangeFrequency <VarblRateChngFrqcy> contains one of the following elements (see [Frequency23Choice](#) on page 1543 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1543
Or}	Proprietary <Prtry>	[1..1]	±		1543

36.1.12.2.7 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

ClassificationType <ClssfctnTp> contains one of the following elements (see [ClassificationType32Choice](#) on page 1721 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1721
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1721

36.1.12.2.8 OptionStyle <OptnStyle>

Presence: [0..1]

Definition: Specifies how an option can be exercised (American, European, Bermudan).

OptionStyle <OptnStyle> contains one of the following elements (see [OptionStyle8Choice](#) on page 1720 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1720
Or}	Proprietary <Prtry>	[1..1]	±		1721

36.1.12.2.9 OptionType <OptnTp>

Presence: [0..1]

Definition: Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

OptionType <OptnTp> contains one of the following elements (see [OptionType6Choice](#) on page 1626 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1626
Or}	Proprietary <Prtry>	[1..1]	±		1627

36.1.12.2.10 DenominationCurrency <DnmtnCcy>

Presence: [0..1]

Definition: Currency in which a security is issued or redenominated.

Impacted by: C2 ActiveOrHistoricCurrency

Datatype: ActiveOrHistoricCurrencyCode on page 2170

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

36.1.12.2.11 CouponDate <CpnDt>

Presence: [0..1]

Definition: Next payment date of an interest bearing financial instrument.

Datatype: ISODate on page 2312

36.1.12.2.12 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which a privilege expires.

Datatype: ISODate on page 2312

36.1.12.2.13 FloatingRateFixingDate <FltgRateFxdt>

Presence: [0..1]

Definition: Date at which the interest rate of an interest bearing security will be calculated and reset, according to the terms of the issue.

Datatype: ISODate on page 2312

36.1.12.2.14 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

Datatype: ISODate on page 2312

36.1.12.2.15 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date at which the security was made available.

Datatype: [ISODate on page 2312](#)

36.1.12.2.16 NextCallableDate <NxtClbIDt>

Presence: [0..1]

Definition: Next date at which the issuer has the right to pay the security prior to maturity.

Datatype: [ISODate on page 2312](#)

36.1.12.2.17 PutableDate <PutbIDt>

Presence: [0..1]

Definition: Date at which the holder has the right to ask for redemption of the security prior to final maturity.

Datatype: [ISODate on page 2312](#)

36.1.12.2.18 DatedDate <DtdDt>

Presence: [0..1]

Definition: First date at which a security begins to accrue interest.

Datatype: [ISODate on page 2312](#)

36.1.12.2.19 FirstPaymentDate <FrstPmtDt>

Presence: [0..1]

Definition: Date at which the first interest payment is due to holders of the security.

Datatype: [ISODate on page 2312](#)

36.1.12.2.20 PreviousFactor <PrvsFctr>

Presence: [0..1]

Definition: Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).

Datatype: [BaseOneRate on page 2317](#)

36.1.12.2.21 CurrentFactor <CurFctr>

Presence: [0..1]

Definition: Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).

Datatype: [BaseOneRate on page 2317](#)

36.1.12.2.22 NextFactor <NxtFctr>

Presence: [0..1]

Definition: Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).

Datatype: [BaseOneRate on page 2317](#)

36.1.12.2.23 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

Datatype: [PercentageRate on page 2317](#)

36.1.12.2.24 YieldToMaturityRate <YldToMtrtyRate>

Presence: [0..1]

Definition: Rate of return anticipated on a bond when held until maturity date.

Datatype: [PercentageRate on page 2317](#)

36.1.12.2.25 NextInterestRate <NxtIntrstRate>

Presence: [0..1]

Definition: Interest rate applicable to the next interest payment period in relation to variable rate instruments.

Datatype: [PercentageRate on page 2317](#)

36.1.12.2.26 IndexRateBasis <IndxRateBsis>

Presence: [0..1]

Definition: Specifies the reference rate for fixed income instruments where the price of the instrument is indexed to the price of an underlying benchmark.

Datatype: [PercentageRate on page 2317](#)

36.1.12.2.27 CouponAttachedNumber <CpnAttchdNb>

Presence: [0..1]

Definition: Number of the coupon attached to the physical security.

CouponAttachedNumber <CpnAttchdNb> contains one of the following elements (see [Number22Choice on page 1638](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1638
Or}	Long <Lng>	[1..1]	±		1638

36.1.12.2.28 PoolNumber <PoolNb>

Presence: [0..1]

Definition: Number identifying a group of underlying assets assigned by the issuer of a factored security.

PoolNumber <PoolNb> contains the following elements (see [GenericIdentification37](#) on page 1585 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1585
	Issuer <Issr>	[0..1]	Text		1586

36.1.12.2.29 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown60](#) on page 1834 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[1..1]	±		1834
	LotQuantity <LotQty>	[0..1]	±	C28	1835

36.1.12.2.30 VariableRateIndicator <VarblRateInd>

Presence: [0..1]

Definition: Indicates whether the interest rate of an interest bearing instrument is reset periodically.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.12.2.31 CallableIndicator <ClblInd>

Presence: [0..1]

Definition: Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.12.2.32 PutableIndicator <PutblInd>

Presence: [0..1]

Definition: Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.12.2.33 MarketOrIndicativePrice <MktOrIndctvPric>

Presence: [0..1]

Definition: Value of the price, for example, as a currency and value per unit or as a percentage.

MarketOrIndicativePrice <MktOrIndctvPric> contains one of the following elements (see [PriceType4Choice](#) on page 1805 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1805
Or}	Indicative <Indctv>	[1..1]	±		1805

36.1.12.2.34 ExercisePrice <ExrcPric>

Presence: [0..1]

Definition: Predetermined price at which the holder of a derivative will buy or sell the underlying instrument.

ExercisePrice <ExrcPric> contains the following elements (see [Price7](#) on page 1805 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1805
	Value <Val>	[1..1]	±		1806

36.1.12.2.35 SubscriptionPrice <SbcptPric>

Presence: [0..1]

Definition: Pre-determined price at which the holder of a right is entitled to buy the underlying instrument.

SubscriptionPrice <SbcptPric> contains the following elements (see [Price7](#) on page 1805 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1805
	Value <Val>	[1..1]	±		1806

36.1.12.2.36 ConversionPrice <ConvsPric>

Presence: [0..1]

Definition: Price of one target security in the conversion.

ConversionPrice <ConvsPric> contains the following elements (see [Price7](#) on page 1805 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1805
	Value <Val>	[1..1]	±		1806

36.1.12.2.37 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Predetermined price at which the holder will have to buy or sell the underlying instrument.

StrikePrice <StrkPric> contains the following elements (see [Price7](#) on page 1805 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1805
	Value <Val>	[1..1]	±		1806

36.1.12.2.38 MinimumNominalQuantity <MinNmnlQty>

Presence: [0..1]

Definition: Minimum nominal quantity of financial instrument.

Impacted by: [C28 DigitalTokenUnitUsageRule](#)

MinimumNominalQuantity <MinNmnlQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.12.2.39 ContractSize <CtrctSz>

Presence: [0..1]

Definition: Ratio or multiplying factor used to convert one contract into a quantity.

Impacted by: [C28 DigitalTokenUnitUsageRule](#)

ContractSize <CtrctSz> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockchainAddressOrWallet element as the account identification).

36.1.12.2.40 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>

Presence: [0..*]

Definition: Identification of the underlying security.

Impacted by: [C26 DescriptionPresenceRule](#), [C27 DescriptionUsageRule](#), [C34 ISINGuideline](#), [C35 ISINPresenceRule](#), [C42 OtherIdentificationPresenceRule](#)

UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId> contains the following elements (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

36.1.12.2.41 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>

Presence: [0..1]

Definition: Provides additional information about the financial instrument in narrative form.

Datatype: Max350Text on page 2319

36.1.12.3 FinancialInstrumentAttributes111

Definition: Elements characterising a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1521
	DayCountBasis <DayCntBsis>	[0..1]	±		1521
	RegistrationForm <RegnForm>	[0..1]	±		1522
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1522
	PaymentStatus <PmtSts>	[0..1]	±		1522
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1522
	ClassificationType <ClssfctnTp>	[0..1]	±		1523
	OptionStyle <OptnStyle>	[0..1]	±		1523
	OptionType <OptnTp>	[0..1]	±		1523
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1523
	CouponDate <CpnDt>	[0..1]	Date		1524
	ExpiryDate <XpryDt>	[0..1]	Date		1524
	FloatingRateFixingDate <FltgRateFvgDt>	[0..1]	Date		1524
	MaturityDate <MtrtyDt>	[0..1]	Date		1524
	IssueDate <IssDt>	[0..1]	Date		1524
	NextCallableDate <NxtClblDt>	[0..1]	Date		1525
	PutableDate <PutblDt>	[0..1]	Date		1525
	DatedDate <DtdDt>	[0..1]	Date		1525
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1525
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1525
	CurrentFactor <CurFctr>	[0..1]	Rate		1525
	NextFactor <NxtFctr>	[0..1]	Rate		1525
	InterestRate <IntrstRate>	[0..1]	Rate		1525
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1526
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1526
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1526
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1526
	PoolNumber <PoolNb>	[0..1]	±		1526
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1527
	CallableIndicator <ClblInd>	[0..1]	Indicator		1527
	PutableIndicator <PutblInd>	[0..1]	Indicator		1527

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1527
	ExercisePrice <ExrcPric>	[0..1]	±		1527
	SubscriptionPrice <SbcptPric>	[0..1]	±		1528
	ConversionPrice <ConvsPric>	[0..1]	±		1528
	StrikePrice <StrkPric>	[0..1]	±		1528
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C28	1528
	ContractSize <CtrctSz>	[0..1]	±	C28	1529
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C26, C27, C34, C35, C42	1529
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1531

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

36.1.12.3.1 PlaceOfListing <PlcOfListg>

Presence: [0..1]

Definition: Market(s) on which the security is listed.

PlaceOfListing <PlcOfListg> contains one of the following elements (see [MarketIdentification3Choice](#) on page 1591 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1591
Or}	Description <Desc>	[1..1]	Text		1592

36.1.12.3.2 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Specifies the computation method of (accrued) interest of the security.

DayCountBasis <DayCntBsis> contains one of the following elements (see [InterestComputationMethodFormat4Choice](#) on page 1722 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1722
Or}	Proprietary <Prtry>	[1..1]	±		1725

36.1.12.3.3 RegistrationForm <RegnForm>

Presence: [0..1]

Definition: Specifies the form, this is, ownership, of the security.

RegistrationForm <RegnForm> contains one of the following elements (see [FormOfSecurity6Choice](#) on page 1639 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1639
Or}	Proprietary <Prtry>	[1..1]	±		1639

36.1.12.3.4 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the frequency of an interest payment.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see [Frequency23Choice](#) on page 1543 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1543
Or}	Proprietary <Prtry>	[1..1]	±		1543

36.1.12.3.5 PaymentStatus <PmtSts>

Presence: [0..1]

Definition: Status of payment of a security at a particular time.

PaymentStatus <PmtSts> contains one of the following elements (see [SecuritiesPaymentStatus5Choice](#) on page 2055 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2055
Or}	Proprietary <Prtry>	[1..1]	±		2055

36.1.12.3.6 VariableRateChangeFrequency <VarbIRateChngFrqcy>

Presence: [0..1]

Definition: Specifies the frequency of change to the variable rate of an interest bearing instrument.

VariableRateChangeFrequency <VarblRateChngFrqcy> contains one of the following elements (see [Frequency23Choice](#) on page 1543 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1543
Or}	Proprietary <Prtry>	[1..1]	±		1543

36.1.12.3.7 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

ClassificationType <ClssfctnTp> contains one of the following elements (see [ClassificationType32Choice](#) on page 1721 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1721
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1721

36.1.12.3.8 OptionStyle <OptnStyle>

Presence: [0..1]

Definition: Specifies how an option can be exercised (American, European, Bermudan).

OptionStyle <OptnStyle> contains one of the following elements (see [OptionStyle8Choice](#) on page 1720 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1720
Or}	Proprietary <Prtry>	[1..1]	±		1721

36.1.12.3.9 OptionType <OptnTp>

Presence: [0..1]

Definition: Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

OptionType <OptnTp> contains one of the following elements (see [OptionType6Choice](#) on page 1626 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1626
Or}	Proprietary <Prtry>	[1..1]	±		1627

36.1.12.3.10 DenominationCurrency <DnmtnCcy>

Presence: [0..1]

Definition: Currency in which a security is issued or redenominated.

Impacted by: C2 ActiveOrHistoricCurrency

Datatype: ActiveOrHistoricCurrencyCode on page 2170

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

36.1.12.3.11 CouponDate <CpnDt>

Presence: [0..1]

Definition: Next payment date of an interest bearing financial instrument.

Datatype: ISODate on page 2312

36.1.12.3.12 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which a privilege expires.

Datatype: ISODate on page 2312

36.1.12.3.13 FloatingRateFixingDate <FltgRateFvgDt>

Presence: [0..1]

Definition: Date at which the interest rate of an interest bearing security will be calculated and reset, according to the terms of the issue.

Datatype: ISODate on page 2312

36.1.12.3.14 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

Datatype: ISODate on page 2312

36.1.12.3.15 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date at which the security was made available.

Datatype: ISODate on page 2312

36.1.12.3.16 NextCallableDate <NxtClIbIDt>

Presence: [0..1]

Definition: Next date at which the issuer has the right to pay the security prior to maturity.

Datatype: ISODate on page 2312

36.1.12.3.17 PutableDate <PutbIDt>

Presence: [0..1]

Definition: Date at which the holder has the right to ask for redemption of the security prior to final maturity.

Datatype: ISODate on page 2312

36.1.12.3.18 DatedDate <DtdDt>

Presence: [0..1]

Definition: First date at which a security begins to accrue interest.

Datatype: ISODate on page 2312

36.1.12.3.19 FirstPaymentDate <FrstPmtDt>

Presence: [0..1]

Definition: Date at which the first interest payment is due to holders of the security.

Datatype: ISODate on page 2312

36.1.12.3.20 PreviousFactor <PrvsFctr>

Presence: [0..1]

Definition: Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).

Datatype: BaseOneRate on page 2317

36.1.12.3.21 CurrentFactor <CurFctr>

Presence: [0..1]

Definition: Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).

Datatype: BaseOneRate on page 2317

36.1.12.3.22 NextFactor <NxtFctr>

Presence: [0..1]

Definition: Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).

Datatype: BaseOneRate on page 2317

36.1.12.3.23 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

Datatype: [PercentageRate on page 2317](#)

36.1.12.3.24 YieldToMaturityRate <YldToMtrtyRate>

Presence: [0..1]

Definition: Rate of return anticipated on a bond when held until maturity date.

Datatype: [PercentageRate on page 2317](#)

36.1.12.3.25 NextInterestRate <NxtIntrstRate>

Presence: [0..1]

Definition: Interest rate applicable to the next interest payment period in relation to variable rate instruments.

Datatype: [PercentageRate on page 2317](#)

36.1.12.3.26 IndexRateBasis <IndxRateBsis>

Presence: [0..1]

Definition: Specifies the reference rate for fixed income instruments where the price of the instrument is indexed to the price of an underlying benchmark.

Datatype: [PercentageRate on page 2317](#)

36.1.12.3.27 CouponAttachedNumber <CpnAttchdNb>

Presence: [0..1]

Definition: Number of the coupon attached to the physical security.

CouponAttachedNumber <CpnAttchdNb> contains one of the following elements (see [Number22Choice on page 1638](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1638
Or}	Long <Lng>	[1..1]	±		1638

36.1.12.3.28 PoolNumber <PoolNb>

Presence: [0..1]

Definition: Number identifying a group of underlying assets assigned by the issuer of a factored security.

PoolNumber <PoolNb> contains the following elements (see [GenericIdentification37 on page 1585](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1585
	Issuer <Issr>	[0..1]	Text		1586

36.1.12.3.29 VariableRateIndicator <VarblRateInd>

Presence: [0..1]

Definition: Indicates whether the interest rate of an interest bearing instrument is reset periodically.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.12.3.30 CallableIndicator <ClblInd>

Presence: [0..1]

Definition: Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.12.3.31 PutableIndicator <PutblInd>

Presence: [0..1]

Definition: Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.12.3.32 MarketOrIndicativePrice <MktOrIndctvPric>

Presence: [0..1]

Definition: Value of the price, for example, as a currency and value per unit or as a percentage.

MarketOrIndicativePrice <MktOrIndctvPric> contains one of the following elements (see [PriceType4Choice](#) on page 1805 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1805
Or}	Indicative <Indctv>	[1..1]	±		1805

36.1.12.3.33 ExercisePrice <ExrcPric>

Presence: [0..1]

Definition: Predetermined price at which the holder of a derivative will buy or sell the underlying instrument.

ExercisePrice <ExrcPric> contains the following elements (see [Price7 on page 1805](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1805
	Value <Val>	[1..1]	±		1806

36.1.12.3.34 SubscriptionPrice <SbcptPric>

Presence: [0..1]

Definition: Pre-determined price at which the holder of a right is entitled to buy the underlying instrument.

SubscriptionPrice <SbcptPric> contains the following elements (see [Price7 on page 1805](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1805
	Value <Val>	[1..1]	±		1806

36.1.12.3.35 ConversionPrice <ConvsPric>

Presence: [0..1]

Definition: Price of one target security in the conversion.

ConversionPrice <ConvsPric> contains the following elements (see [Price7 on page 1805](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1805
	Value <Val>	[1..1]	±		1806

36.1.12.3.36 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Predetermined price at which the holder will have to buy or sell the underlying instrument.

StrikePrice <StrkPric> contains the following elements (see [Price7 on page 1805](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1805
	Value <Val>	[1..1]	±		1806

36.1.12.3.37 MinimumNominalQuantity <MinNmnlQty>

Presence: [0..1]

Definition: Minimum nominal quantity of financial instrument.

Impacted by: [C28 DigitalTokenUnitUsageRule](#)

MinimumNominalQuantity <MinNmnlQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.12.3.38 ContractSize <CtrctSz>

Presence: [0..1]

Definition: Ratio or multiplying factor used to convert one contract into a quantity.

Impacted by: [C28 DigitalTokenUnitUsageRule](#)

ContractSize <CtrctSz> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.12.3.39 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmld>

Presence: [0..*]

Definition: Identification of the underlying security.

Impacted by: [C26 DescriptionPresenceRule](#), [C27 DescriptionUsageRule](#), [C34 ISINGuideline](#), [C35 ISINPresenceRule](#), [C42 OtherIdentificationPresenceRule](#)

UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId> contains the following elements
 (see [SecurityIdentification19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <OthrlId>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

36.1.12.3.40 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>

Presence: [0..1]

Definition: Provides additional information about the financial instrument in narrative form.

Datatype: Max350Text on page 2319

36.1.12.4 FinancialInstrument72

Definition: Identifying features of a financial instrument that is a sub-set of an investment fund.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryIdentification <Splmtryld>	[0..1]	Text		1531
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		1531
	ClassType <Clsstyp>	[0..1]	Text		1532
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1532
	ClassificationType <ClssfctnTp>	[0..1]	±		1532

36.1.12.4.1 SupplementaryIdentification <Splmtryld>

Presence: [0..1]

Definition: Additional information about a financial instrument to help identify the instrument.

Datatype: Max35Text on page 2320

36.1.12.4.2 SecuritiesForm <SctiesForm>

Presence: [0..1]

Definition: Specifies the form, that is, ownership, of the security.

Datatype: [FormOfSecurity1Code on page 2206](#)

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

36.1.12.4.3 ClassType <ClsTp>

Presence: [0..1]

Definition: Features of units offered by a fund. for example, a unit may have a specific load structure, for example, front end or back end, an income policy, for example, pay out or accumulate, or a trailer policy, for example, with or without. Fund classes are typically denoted by a single character, for example, 'Class A', 'Class 2'.

Datatype: [Max35Text on page 2320](#)

36.1.12.4.4 DistributionPolicy <DstrbtnPlcy>

Presence: [0..1]

Definition: Income policy relating to a class type, that is, if income is paid out or retained in the fund.

Datatype: [DistributionPolicy1Code on page 2188](#)

CodeName	Name	Definition
DIST	Distribution	Income is distributed to the investors in the fund.
ACCU	Accumulation	Income is added to the capital of the fund.

36.1.12.4.5 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

ClassificationType <ClssfctnTp> contains one of the following elements (see [SecurityClassificationType2Choice on page 1680](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CFI <CFI>	[1..1]	IdentifierSet		1680
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1680

36.1.12.5 SecurityIdentification19

Definition: Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1534
	OtherIdentification <Othrid>	[0..*]			1534
	Identification <Id>	[1..1]	Text		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535
	Description <Desc>	[0..1]	Text		1535

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.

36.1.12.5.1 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 2315](#)

36.1.12.5.2 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		1534
	Suffix <Sfx>	[0..1]	Text		1535
	Type <Tp>	[1..1]	±		1535

36.1.12.5.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: [Max35Text on page 2320](#)

36.1.12.5.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: [Max16Text on page 2319](#)

36.1.12.5.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see [IdentificationSource3Choice on page 1585](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1585
Or}	Proprietary <Prtry>	[1..1]	Text		1585

36.1.12.5.3 Description <Desc>

Presence: [0..1]

Definition: Textual description of a security instrument.

Datatype: [Max140Text on page 2318](#)

36.1.12.6 FinancialInstrument21

Definition: Security that is a sub-set of an investment fund, and is governed by the same investment fund policy, for example, dividend option or valuation currency.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsstP>	[0..1]	Text		1535
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		1536
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1536
	ProductGroup <PdctGrp>	[0..1]	Text		1536
	UmbrellaName <UmbrllNm>	[0..1]	Text		1536
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1536
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1537
	RequestedNAVCurrency <ReqdNAVCCcy>	[0..1]	CodeSet	C2	1537
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1538
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C3	1538
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C3	1538

36.1.12.6.1 ClassType <ClsstP>

Presence: [0..1]

Definition: Features of units offered by a fund. For example, a unit may have a specific load structure, for example, front end or back end, an income policy, eg, pay out or accumulate, or a trailer policy, eg, with or without. Fund classes are typically denoted by a single character, for example, 'Class A', 'Class 2'.

Datatype: Max35Text on page 2320

36.1.12.6.2 SecuritiesForm <SctiesForm>

Presence: [0..1]

Definition: Specifies the form, that is, ownership, of the security.

Datatype: FormOfSecurity1Code on page 2206

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

36.1.12.6.3 DistributionPolicy <DstrbtnPlcy>

Presence: [0..1]

Definition: Income policy relating to a class type, that is, if income is paid out or retained in the fund.

Datatype: DistributionPolicy1Code on page 2188

CodeName	Name	Definition
DIST	Distribution	Income is distributed to the investors in the fund.
ACCU	Accumulation	Income is added to the capital of the fund.

36.1.12.6.4 ProductGroup <PdctGrp>

Presence: [0..1]

Definition: Company specific description of a group of funds.

Datatype: Max140Text on page 2318

36.1.12.6.5 UmbrellaName <UmbrlINm>

Presence: [0..1]

Definition: Name of the umbrella fund in which financial instrument is contained.

Datatype: Max35Text on page 2320

36.1.12.6.6 BaseCurrency <BaseCcy>

Presence: [0..1]

Definition: Currency of the investment fund class.

Impacted by: C1 ActiveCurrency

Datatype: ActiveCurrencyCode on page 2170

Constraints

- **ActiveCurrency**

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

36.1.12.6.7 DenominationCurrency <DnmtnCcy>

Presence: [0..1]

Definition: Currency in which a security is issued or redenominated.

Impacted by: C1 ActiveCurrency

Datatype: ActiveCurrencyCode on page 2170

Constraints

- **ActiveCurrency**

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

36.1.12.6.8 RequestedNAVCurrency <ReqdNAVCcy>

Presence: [0..1]

Definition: Currency to be used for pricing the fund. This currency must be among the set of currencies in which the price may be expressed, as stated in the prospectus.

Impacted by: C2 ActiveOrHistoricCurrency

Datatype: ActiveOrHistoricCurrencyCode on page 2170

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

36.1.12.6.9 DualFundIndicator <DualFndInd>

Presence: [0..1]

Definition: Indicates whether the fund has two prices.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2316](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.12.6.10 CountryOfDomicile <CtryOfDmcl>

Presence: [0..1]

Definition: Country where the fund has legal domicile as reflected in the ISIN classification.

Impacted by: C3 Country

Datatype: [CountryCode on page 2184](#)

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

36.1.12.6.11 RegisteredDistributionCountry <RegdDstrbtnCtry>

Presence: [0..*]

Definition: Countries where the fund is registered for distribution.

Impacted by: C3 Country

Datatype: [CountryCode on page 2184](#)

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

36.1.12.7 DerivativeBasicAttributes1

Definition: Details of the derivative contract not included in the general financial instrument attributes component.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrencyAndAmount <NtnlCcyAndAmt>	[1..1]	Amount	C2, C17	1539
	InterestIncludedInPrice <IntrstInclInPric>	[0..1]	Indicator		1540

36.1.12.7.1 NotionalCurrencyAndAmount <NtnlCcyAndAmt>

Presence: [1..1]

Definition: Amount underlying a financial derivatives contract necessary for calculating payments or receipts.

Impacted by: [C2 ActiveOrHistoricCurrency](#) __, [C17 CurrencyAmount](#) __

Datatype: [ActiveOrHistoricCurrencyAndAmount on page 2167](#)

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006

– *Error Text*: Invalid currency code.

• **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

– *Error severity*: Fatal

– *Error Code*: D00007

– *Error Text*: Invalid currency code or too many decimal digits.

36.1.12.7.2 InterestIncludedInPrice <IntrstInclnPric>

Presence: [0..1]

Definition: Indicates whether the given derivative price includes a prorated accrued interest component.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True*: Yes
- *Meaning When False*: No

36.1.13 Foreign Exchange

36.1.13.1 ForeignExchangeTerms34

Definition: Information needed to process a currency exchange or conversion.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1540
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1541
	ExchangeRate <XchgRate>	[1..1]	Rate		1541
	QuotationDate <QtnDt>	[0..1]	DateTime		1541
	QuotingInstitution <QtgInstn>	[0..1]	±		1542

36.1.13.1.1 UnitCurrency <UnitCcy>

Presence: [1..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Impacted by: C2 ActiveOrHistoricCurrency

Datatype: ActiveOrHistoricCurrencyCode on page 2170

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

36.1.13.1.2 QuotedCurrency <QtdCcy>

Presence: [1..1]

Definition: Currency into which the base currency is converted, in a currency exchange.

Impacted by: C2 ActiveOrHistoricCurrency

Datatype: ActiveOrHistoricCurrencyCode on page 2170

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

36.1.13.1.3 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: BaseOneRate on page 2317

36.1.13.1.4 QuotationDate <QtnDt>

Presence: [0..1]

Definition: Date and time at which an exchange rate is quoted.

Datatype: ISODateTime on page 2313

36.1.13.1.5 QuotingInstitution <QtglInstn>

Presence: [0..1]

Definition: Party that proposes a foreign exchange rate.

QuotingInstitution <QtglInstn> contains one of the following elements (see [PartyIdentification120Choice](#) on page 1774 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1774
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1775
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1775

36.1.14 Frequency

36.1.14.1 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		1542
Or}	Proprietary <Prtry>	[1..1]	±		1543

36.1.14.1.1 Code <Cd>

Presence: [1..1]

Definition: Frequency expressed as an ISO 20022 code.

Datatype: [EventFrequency7Code](#) on page 2189

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.

CodeName	Name	Definition
OVNG	Overnight	Event takes place overnight.
ONDE	OnDemand	Event takes place on demand.

36.1.14.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.14.2 Frequency23Choice

Definition: Choice of format for a frequency, for example, a payment frequency.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1543
Or}	Proprietary <Prtry>	[1..1]	±		1543

36.1.14.2.1 Code <Cd>

Presence: [1..1]

Definition: Frequency expressed as an ISO 20022 code.

Datatype: [EventFrequency3Code](#) on page 2188

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QUTR	Quarterly	Event takes place every three months or four times a year.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.

36.1.14.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.14.3 Frequency25Choice

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		1544
Or}	Proprietary <Prtry>	[1..1]	±		1544

36.1.14.3.1 Code <Cd>

Presence: [1..1]

Definition: Frequency expressed as an ISO 20022 code.

Datatype: [EventFrequency4Code](#) on page 2189

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place as necessary.
MNTH	Monthly	Event takes place every month or once a month.
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
WEEK	Weekly	Event takes place once a week.

36.1.14.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.15 Identification Information

36.1.15.1 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		1545
	SchemeName <SchmeNm>	[0..1]	Text		1545
	Issuer <Issr>	[0..1]	Text		1545

36.1.15.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: [Max35Text on page 2320](#)

36.1.15.1.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

Datatype: [Max35Text on page 2320](#)

36.1.15.1.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: [Max35Text on page 2320](#)

36.1.15.2 TransactionTypeAndAdditionalParameters17

Definition: Specifies the conditions under which the order/trade is to be settled.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1546
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1546
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		1546
	Payment <Pmt>	[1..1]	CodeSet		1546
	ModificationType <ModTp>	[0..1]	±		1546
	CommonIdentification <CmonId>	[0..1]	Text		1547
	PoolIdentification <PoolId>	[0..1]	Text		1547

36.1.15.2.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction (unique per piece of collateral) as known by the account owner (or the instructing party managing the account).

Datatype: [Max35Text on page 2320](#)

36.1.15.2.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction (unique per piece of collateral) as known by the account servicer.

Datatype: [Max35Text on page 2320](#)

36.1.15.2.3 SecuritiesFinancingTransactionType <SctiesFincgTxTp>

Presence: [1..1]

Definition: Specifies the type of securities financing transaction, that is, repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing.

Datatype: [SecuritiesFinancingTransactionType2Code on page 2270](#)

CodeName	Name	Definition
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepo	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
BSBK	BuySellBack	Relates to a buy sell back transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

36.1.15.2.4 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code on page 2185](#)

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

36.1.15.2.5 ModificationType <ModTp>

Presence: [0..1]

Definition: Identifies the type of securities financing modification requested.

ModificationType <ModTp> contains one of the following elements (see [RepurchaseType21Choice](#) on page 1688 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1688
Or}	Proprietary <Prtry>	[1..1]	±		1689

36.1.15.2.6 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [Max35Text](#) on page 2320

36.1.15.2.7 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: [Max35Text](#) on page 2320

36.1.15.3 TransactionTypeAndAdditionalParameters16

Definition: Specifies the conditions under which the order/trade is to be settled.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1548
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1549
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		1549
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1549
	Payment <Pmt>	[1..1]	CodeSet		1549
	CommonIdentification <CmonId>	[0..1]	Text		1550
	PoolIdentification <PoolId>	[0..1]	Text		1550
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1550

Constraints

- **TwoLegTransactionOpeningClosingRule**

(Rule)

For transactions settling in two legs (Securities Financing), the opening/initiation and closing/return information of the transaction is provided by sending the below combination of SecuritiesMovementType codes and SecuritiesFinancingTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB).

36.1.15.3.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction (unique per piece of collateral) as known by the account owner (or the instructing party managing the account).

Datatype: [Max35Text on page 2320](#)

36.1.15.3.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction (unique per piece of collateral) as known by the account servicer.

Datatype: [Max35Text on page 2320](#)

36.1.15.3.3 SecuritiesFinancingTransactionType <SctiesFincgTxTp>

Presence: [1..1]

Definition: Specifies the type of securities financing transaction, that is, repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing.

Datatype: [SecuritiesFinancingTransactionType2Code on page 2270](#)

CodeName	Name	Definition
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepo	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
BSBK	BuySellBack	Relates to a buy sell back transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

36.1.15.3.4 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code on page 2241](#)

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

36.1.15.3.5 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code on page 2185](#)

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).

36.1.15.3.6 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [Max35Text on page 2320](#)

36.1.15.3.7 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: [Max35Text on page 2320](#)

36.1.15.3.8 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: [Max35Text on page 2320](#)

36.1.15.4 TransactionTypeAndAdditionalParameters15

Definition: Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing) and other parameters.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		1550
	Payment <Pmt>	[1..1]	CodeSet		1551
	CommonIdentification <CmonId>	[0..1]	Text		1551
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1551

36.1.15.4.1 SecuritiesFinancingTransactionType <SctiesFincgTxTp>

Presence: [1..1]

Definition: Specifies the type of securities financing transaction, that is, repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing.

Datatype: [SecuritiesFinancingTransactionType2Code on page 2270](#)

CodeName	Name	Definition
REPU	Repo	Relates to a repurchase agreement transaction.

CodeName	Name	Definition
RVPO	ReverseRepo	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
BSBK	BuySellBack	Relates to a buy sell back transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

36.1.15.4.2 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code](#) on page 2185

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

36.1.15.4.3 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [Max35Text](#) on page 2320

36.1.15.4.4 ReconciliationIndicator <RcncltnInd>

Presence: [0..1]

Definition: Settlement transaction has already been sent on the market. It is sent by an account owner to an account servicer for reconciliation purposes.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.15.5 References27

Definition: Provides a set if identifications to reference to a securities settlement transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[0..1]	Text		1552
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1552
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		1553
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1553
	ProcessorTransactionIdentification <PrcrTxld>	[0..1]	Text		1553
	PoolIdentification <PoolId>	[0..1]	Text		1553
	CommonIdentification <CmonId>	[0..1]	Text		1553
	TradeIdentification <TradId>	[0..1]	Text		1553

Constraints

- **ReferencePresenceRule**

(Rule)

At least one reference must be present.

On Condition

```

    /AccountOwnerTransactionIdentification is absent
    And /AccountServicerTransactionIdentification is absent
    And /MarketInfrastructureTransactionIdentification is absent
    And /ProcessorTransactionIdentification is absent
    And /PoolIdentification is absent
    
```

Following Must be True

```

    /CommonIdentification Must be present
    Or /TradeIdentification Must be present
    
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00325
- *Error Text:* At least one reference must be present.

36.1.15.5.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: Max35Text on page 2320

36.1.15.5.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: Max35Text on page 2320

36.1.15.5.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: Max35Text on page 2320

36.1.15.5.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: Max35Text on page 2320

36.1.15.5.5 ProcessorTransactionIdentification <PrcrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: Max35Text on page 2320

36.1.15.5.6 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: Max35Text on page 2320

36.1.15.5.7 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: Max35Text on page 2320

36.1.15.5.8 TradeIdentification <TradId>

Presence: [0..1]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: Max52Text on page 2320

36.1.15.6 Identification28

Definition: Unique identifier of a document, message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		1554
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1554
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		1554
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1554
	ProcessorTransactionIdentification <PrctrTxld>	[0..1]	Text		1555
	CommonIdentification <Cmonld>	[0..1]	Text		1555
	TradeIdentification <Tradld>	[0..*]	Text		1555
	MasterIdentification <Mstrld>	[0..1]	Text		1555
	BasketIdentification <Bsktld>	[0..1]	Text		1555
	IndexIdentification <Indxld>	[0..1]	Text		1555
	ListIdentification <Listld>	[0..1]	Text		1555
	ProgramIdentification <Prgmld>	[0..1]	Text		1556
	PoolIdentification <Poolld>	[0..1]	Text		1556
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		1556

36.1.15.6.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: [Max35Text on page 2320](#)

36.1.15.6.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: [Max35Text on page 2320](#)

36.1.15.6.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [Max35Text on page 2320](#)

36.1.15.6.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [Max35Text on page 2320](#)

36.1.15.6.5 ProcessorTransactionIdentification <PcrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: [Max35Text on page 2320](#)

36.1.15.6.6 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [Max35Text on page 2320](#)

36.1.15.6.7 TradeIdentification <TradId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [Max52Text on page 2320](#)

36.1.15.6.8 MasterIdentification <MstrId>

Presence: [0..1]

Definition: Unique and unambiguous identifier for a group of individual transfers as assigned by the instructing party. This identifier links the individual transfers together.

Datatype: [Max35Text on page 2320](#)

36.1.15.6.9 BasketIdentification <BsktId>

Presence: [0..1]

Definition: Identification of a basket trade.

Datatype: [Max35Text on page 2320](#)

36.1.15.6.10 IndexIdentification <IndxId>

Presence: [0..1]

Definition: Reference identifying an index trade.

Datatype: [Max35Text on page 2320](#)

36.1.15.6.11 ListIdentification <ListId>

Presence: [0..1]

Definition: Unique identifier for a list, as assigned by the trading party. The identifier must be unique within a single trading day.

Datatype: [Max35Text on page 2320](#)

36.1.15.6.12 ProgramIdentification <PrgmId>

Presence: [0..1]

Definition: Program reference which identifies a program trade.

Datatype: [Max35Text on page 2320](#)

36.1.15.6.13 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: [Max35Text on page 2320](#)

36.1.15.6.14 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: [Max35Text on page 2320](#)

36.1.15.7 TransactionIdentifications32

Definition: Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1556
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1556
	CommonIdentification <CmonId>	[0..1]	Text		1557

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

36.1.15.7.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: [Max35Text on page 2320](#)

36.1.15.7.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: [Max35Text on page 2320](#)

36.1.15.7.3 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [Max35Text on page 2320](#)

36.1.15.8 TransactionIdentifications29

Definition: Unique identifier of a document, message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1557
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1557
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1557
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1557

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

36.1.15.8.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: [Max35Text on page 2320](#)

36.1.15.8.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: [Max35Text on page 2320](#)

36.1.15.8.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [Max35Text on page 2320](#)

36.1.15.8.4 ProcessorTransactionIdentification <PrctrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

Datatype: Max35Text on page 2320

36.1.15.9 References69Choice

Definition: Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttlmTxConfld>	[1..1]	±		1559
Or	IntraPositionMovementConfirmationIdentification <IntraPosMvmntConfld>	[1..1]	Text		1559
Or	SecuritiesBalanceAccountingReportIdentification <SctiesBalAcctgRptld>	[1..1]	Text		1559
Or	SecuritiesBalanceCustodyReportIdentification <SctiesBalCtdyRptld>	[1..1]	Text		1559
Or	IntraPositionMovementPostingReportIdentification <IntraPosMvmntPstngRptld>	[1..1]	Text		1559
Or	SecuritiesFinancingConfirmationIdentification <SctiesFincgConfld>	[1..1]	±		1560
Or	SecuritiesTransactionPendingReportIdentification <SctiesTxPdgRptld>	[1..1]	Text		1560
Or	SecuritiesTransactionPostingReportIdentification <SctiesTxPstngRptld>	[1..1]	Text		1560
Or	SecuritiesSettlementTransactionAllegementReportIdentification <SctiesSttlmTxAllgmtRptld>	[1..1]	Text		1560
Or	SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification <SctiesSttlmTxAllgmtNtfctnTxld>	[1..1]	±		1560
Or	PortfolioTransferNotificationIdentification <PrflTrfNtfctnld>	[1..1]	Text		1561
Or	SecuritiesSettlementTransactionGenerationNotificationIdentification <SctiesSttlmTxGnrtnNtfctnld>	[1..1]	±		1561
Or	OtherMessageIdentification <OthrMsgld>	[1..1]	Text		1561
Or	TotalPortfolioValuationReportIdentification <TtlPrflValtnRptld>	[1..1]	Text		1561
Or	TripartyCollateralTransactionInstructionProcessingStatusAdviceIdentification <TrptyCollTxInstrPrcgStsAdvclld>	[1..1]	Text		1561
Or	TripartyCollateralStatusAdviceIdentification <TrptyCollStsAdvclld>	[1..1]	Text		1561
Or}	TripartyCollateralAndExposureReportIdentification <TrptyCollAndXpsrRptld>	[1..1]	Text		1561

Constraints

- **OtherMessageIdentificationUsageRule**
(Rule)

If OtherMessageIdentification is used, then the message to be cancelled must not be one that can be identified using of the message identification available in the choice list.

- **SecuritiesSettlementTransactionAllegementNotificationRule**

(Rule)

The SecuritiesMessageCancellationAdvice can be used to cancel a SecuritiesSettlementTransactionAllegementNotification for two reasons:

- The message was sent by mistake
- The counterparty cancelled its instruction.

36.1.15.9.1 SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttImTxConfld>

Presence: [1..1]

Definition: Unambiguous identification of the confirmation to be cancelled.

SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttImTxConfld> contains the following elements (see [SettlementTypeAndIdentification18](#) on page 1568 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1568
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1569
	Payment <Pmt>	[1..1]	CodeSet		1569

36.1.15.9.2 IntraPositionMovementConfirmationIdentification <IntraPosMvmntConfld>

Presence: [1..1]

Definition: Unambiguous account servicer identification of the intra-position movement confirmation to be cancelled.

Datatype: [Max35Text](#) on page 2320

36.1.15.9.3 SecuritiesBalanceAccountingReportIdentification <SctiesBalAcctgRptld>

Presence: [1..1]

Definition: Unambiguous identification of the report message to be cancelled.

Datatype: [Max35Text](#) on page 2320

36.1.15.9.4 SecuritiesBalanceCustodyReportIdentification <SctiesBalCtdyRptld>

Presence: [1..1]

Definition: Unambiguous identification of the report message to be cancelled.

Datatype: [Max35Text](#) on page 2320

36.1.15.9.5 IntraPositionMovementPostingReportIdentification <IntraPosMvmntPstngRptld>

Presence: [1..1]

Definition: Identification of the intra-position movement posting report to be cancelled.

Datatype: [Max35Text](#) on page 2320

36.1.15.9.6 SecuritiesFinancingConfirmationIdentification <SctiesFincgConfld>

Presence: [1..1]

Definition: Unambiguous identification of the confirmation to be cancelled.

SecuritiesFinancingConfirmationIdentification <SctiesFincgConfld> contains the following elements (see [SettlementTypeAndIdentification18](#) on page 1568 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1568
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1569
	Payment <Pmt>	[1..1]	CodeSet		1569

36.1.15.9.7 SecuritiesTransactionPendingReportIdentification <SctiesTxPdgRptld>

Presence: [1..1]

Definition: Unambiguous identification of the report message to be cancelled.

Datatype: [Max35Text](#) on page 2320

36.1.15.9.8 SecuritiesTransactionPostingReportIdentification <SctiesTxPstngRptld>

Presence: [1..1]

Definition: Unambiguous identification of the report message to be cancelled.

Datatype: [Max35Text](#) on page 2320

36.1.15.9.9 SecuritiesSettlementTransactionAllegementReportIdentification <SctiesSttlmTxAllgmtRptld>

Presence: [1..1]

Definition: Unambiguous identification of the report to be cancelled.

Datatype: [Max35Text](#) on page 2320

36.1.15.9.10 SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification <SctiesSttlmTxAllgmtNtfctnTxld>

Presence: [1..1]

Definition: Unambiguous identification of the allegement notification to be cancelled as known by the account servicer.

SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification <SctiesSttlmTxAllgmtNtfctnTxld> contains the following elements (see [SettlementTypeAndIdentification18](#) on page 1568 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1568
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1569
	Payment <Pmt>	[1..1]	CodeSet		1569

36.1.15.9.11 PortfolioTransferNotificationIdentification <PrftTrfNtfctnId>

Presence: [1..1]

Definition: Identification of the portfolio transfer.

Datatype: [Max35Text on page 2320](#)

36.1.15.9.12 SecuritiesSettlementTransactionGenerationNotificationIdentification <SctiesSttlmTxGnrtnNtfctnId>

Presence: [1..1]

Definition: Unambiguous identification of the notification message to be cancelled.

SecuritiesSettlementTransactionGenerationNotificationIdentification

<SctiesSttlmTxGnrtnNtfctnId> contains the following elements (see [SettlementTypeAndIdentification18 on page 1568](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1568
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1569
	Payment <Pmt>	[1..1]	CodeSet		1569

36.1.15.9.13 OtherMessageIdentification <OthrMsgId>

Presence: [1..1]

Definition: Unambiguous identification of the message to be cancelled.

Datatype: [Max35Text on page 2320](#)

36.1.15.9.14 TotalPortfolioValuationReportIdentification <TtlPrftlValtnRptId>

Presence: [1..1]

Definition: Unique identification of the report.

Datatype: [Max35Text on page 2320](#)

36.1.15.9.15 TripartyCollateralTransactionInstructionProcessingStatusAdviceIdentification <TrptyCollTxInstrPrcgStsAdvId>

Presence: [1..1]

Definition: Unambiguous identification of the triparty collateral transaction instruction status advice to be cancelled.

Datatype: [Max35Text on page 2320](#)

36.1.15.9.16 TripartyCollateralStatusAdviceIdentification <TrptyCollStsAdvId>

Presence: [1..1]

Definition: Unambiguous identification of the triparty collateral status advice to be cancelled.

Datatype: [Max35Text on page 2320](#)

36.1.15.9.17 TripartyCollateralAndExposureReportIdentification <TrptyCollAndXpsrRptId>

Presence: [1..1]

Definition: Unambiguous identification of the triparty collateral and exposure report to be cancelled.

Datatype: [Max35Text on page 2320](#)

36.1.15.10 TransactionIdentifications48

Definition: Unique identifier of a document, message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1562
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1562
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1562
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1562
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	±		1563

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

36.1.15.10.1 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: [Max35Text on page 2320](#)

36.1.15.10.2 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [Max35Text on page 2320](#)

36.1.15.10.3 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [Max35Text on page 2320](#)

36.1.15.10.4 ProcessorTransactionIdentification <PrctrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

Datatype: [Max35Text](#) on page 2320

36.1.15.10.5 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

AccountOwnerTransactionIdentification <AcctOwnrTxld> contains one of the following elements (see [References44Choice](#) on page 1576 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OtherTransactionIdentification <OthrTxld>	[1..1]			1577
	MessageNumber <MsgNb>	[0..1]	±	C72	1577
	Identification <Id>	[1..1]	Text		1578
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxld>	[1..1]	±		1578
Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	±		1578
Or}	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1578

36.1.15.11 TransactionIdentifications47

Definition: Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		1564
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1564
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		1564
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1564
	ProcessorTransactionIdentification <PrcrTxld>	[0..1]	Text		1564
	CommonIdentification <Cmonld>	[0..1]	Text		1564
	NettingServiceProviderIdentification <NetgSvcPrvdrld>	[0..1]	Text		1564

Constraints

- **NoAccountOwnerTransactionIdentificationRule**
(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

36.1.15.11.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: Max35Text on page 2320

36.1.15.11.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: Max35Text on page 2320

36.1.15.11.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: Max35Text on page 2320

36.1.15.11.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: Max35Text on page 2320

36.1.15.11.5 ProcessorTransactionIdentification <PrcrTxld>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

Datatype: Max35Text on page 2320

36.1.15.11.6 CommonIdentification <Cmonld>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: Max35Text on page 2320

36.1.15.11.7 NettingServiceProviderIdentification <NetgSvcPrvdrld>

Presence: [0..1]

Definition: Identification assigned by the netting service provider to identify the net transaction resulting from the netting process.

Datatype: Max35Text on page 2320

36.1.15.12 TransactionIdentifications33

Definition: Unique identifier of a document, message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		1565
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1565
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		1566
	ProcessorTransactionIdentification <PrcrTxld>	[0..1]	Text		1566
	OtherIdentification <Othrlld>	[0..1]	Text		1566

Constraints

- **AccountOwnerTransactionIdentificationRule**

(Rule)

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present.

On Condition

/AccountOwnerTransactionIdentification is equal to value 'NONREF'

Following Must be True

/AccountServicerTransactionIdentification Must be present

Or /MarketInfrastructureTransactionIdentification Must be present

Or /ProcessorTransactionIdentification Must be present

Or /OtherIdentification Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00260

– *Error Text:* One other reference must be present.

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

36.1.15.12.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: Max35Text on page 2320

36.1.15.12.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: Max35Text on page 2320

36.1.15.12.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: Max35Text on page 2320

36.1.15.12.4 ProcessorTransactionIdentification <PrcrTxld>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

Datatype: Max35Text on page 2320

36.1.15.12.5 OtherIdentification <Othrlid>

Presence: [0..1]

Definition: Reference to a transaction that cannot be identified using a standard reference element present in the message.

Datatype: Max35Text on page 2320

36.1.15.13 SettlementTypeAndIdentification27

Definition: Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		1567
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1567
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		1567
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1567
	ProcessorTransactionIdentification <PrcrTxld>	[0..1]	Text		1567
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		1567
	Payment <Pmt>	[1..1]	CodeSet		1568
	CommonIdentification <Cmonld>	[0..1]	Text		1568
	PoolIdentification <Poolld>	[0..1]	Text		1568
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		1568

Constraints

- **NoAccountOwnerTransactionIdentificationRule**
(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

36.1.15.13.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: [Max35Text on page 2320](#)

36.1.15.13.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: [Max35Text on page 2320](#)

36.1.15.13.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [Max35Text on page 2320](#)

36.1.15.13.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [Max35Text on page 2320](#)

36.1.15.13.5 ProcessorTransactionIdentification <PrcrTxld>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

Datatype: [Max35Text on page 2320](#)

36.1.15.13.6 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code on page 2241](#)

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

36.1.15.13.7 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code](#) on page 2185

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

36.1.15.13.8 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [Max35Text](#) on page 2320

36.1.15.13.9 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: [Max35Text](#) on page 2320

36.1.15.13.10 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: [Max35Text](#) on page 2320

36.1.15.14 SettlementTypeAndIdentification18

Definition: Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1568
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1569
	Payment <Pmt>	[1..1]	CodeSet		1569

36.1.15.14.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Datatype: [Max35Text](#) on page 2320

36.1.15.14.2 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code on page 2241](#)

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

36.1.15.14.3 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code on page 2185](#)

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

36.1.15.15 References74Choice

Definition: Choice between references.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1570
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1570
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1570
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1570
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1570
Or	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1570
Or	PoolIdentification <PoolId>	[1..1]	Text		1570
Or	CommonIdentification <CmonId>	[1..1]	Text		1570
Or	TradeIdentification <TradId>	[1..1]	Text		1571
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1571

36.1.15.15.1 SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>

Presence: [1..1]

Definition: Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: Max35Text on page 2320

36.1.15.15.2 IntraPositionMovementIdentification <IntraPosMvmntId>

Presence: [1..1]

Definition: Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: Max35Text on page 2320

36.1.15.15.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

Presence: [1..1]

Definition: Unambiguous identification of the intra balance movement transaction as known by the account owner.

Datatype: Max35Text on page 2320

36.1.15.15.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: Max35Text on page 2320

36.1.15.15.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [1..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: Max35Text on page 2320

36.1.15.15.6 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: Max35Text on page 2320

36.1.15.15.7 PoolIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: Max35Text on page 2320

36.1.15.15.8 CommonIdentification <CmonId>

Presence: [1..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [Max35Text on page 2320](#)

36.1.15.15.9 TradeIdentification <TradId>

Presence: [1..1]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [Max52Text on page 2320](#)

36.1.15.15.10 OtherTransactionIdentification <OthrTxId>

Presence: [1..1]

Definition: Identification of a transaction that cannot be identified using a standard reference element present in the message.

Datatype: [Max35Text on page 2320](#)

36.1.15.16 References73Choice

Definition: Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SciesStlmTxId>	[1..1]	Text		1571
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1571
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1572
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1572
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1572
Or	CounterpartyMarketInfrastructureTransactionIdentificatio n <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1572
Or	PoolIdentification <PoolId>	[1..1]	Text		1572
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1572

36.1.15.16.1 SecuritiesSettlementTransactionIdentification <SciesStlmTxId>

Presence: [1..1]

Definition: Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: [Max35Text on page 2320](#)

36.1.15.16.2 IntraPositionMovementIdentification <IntraPosMvmntId>

Presence: [1..1]

Definition: Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: [Max35Text on page 2320](#)

36.1.15.16.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

Presence: [1..1]

Definition: Unambiguous identification of the intra balance movement transaction as known by the account owner.

Datatype: Max35Text on page 2320

36.1.15.16.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: Max35Text on page 2320

36.1.15.16.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [1..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: Max35Text on page 2320

36.1.15.16.6 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: Max35Text on page 2320

36.1.15.16.7 PoolIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: Max35Text on page 2320

36.1.15.16.8 OtherTransactionIdentification <OthrTxId>

Presence: [1..1]

Definition: Identification of a transaction that cannot be identified using a standard reference element present in the message.

Datatype: Max35Text on page 2320

36.1.15.17 References72Choice

Definition: Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		1573
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1573
Or	PoolIdentification <Poolld>	[1..1]	Text		1573
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[1..1]	Text		1573
Or	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1573
Or}	ProcessorTransactionIdentification <PrctrTxld>	[1..1]	Text		1573

36.1.15.17.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: Max35Text on page 2320

36.1.15.17.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: Max35Text on page 2320

36.1.15.17.3 PoolIdentification <Poolld>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: Max35Text on page 2320

36.1.15.17.4 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [1..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: Max35Text on page 2320

36.1.15.17.5 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: Max35Text on page 2320

36.1.15.17.6 ProcessorTransactionIdentification <PrctrTxld>

Presence: [1..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: [Max35Text on page 2320](#)

36.1.15.18 AdditionalReference10

Definition: Reference and reference issuer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		1574
	Referencelssuer <RefIssr>	[0..1]	±		1574
	MessageName <MsgNm>	[0..1]	Text		1574

36.1.15.18.1 Reference <Ref>

Presence: [1..1]

Definition: Reference issued by a party to identify an instruction, transaction or a message.

Datatype: [Max35Text on page 2320](#)

36.1.15.18.2 Referencelssuer <RefIssr>

Presence: [0..1]

Definition: Issuer of the reference.

Referencelssuer <RefIssr> contains the following elements (see [PartyIdentification139 on page 1778](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party <Pty>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1778

36.1.15.18.3 MessageName <MsgNm>

Presence: [0..1]

Definition: Name of the message.

Datatype: [Max35Text on page 2320](#)

36.1.15.19 References45Choice

Definition: Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	±		1575
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxld>	[1..1]	±		1575
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1575
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]			1576
	MessageNumber <MsgNb>	[0..1]	±	C72	1576
	Identification <Id>	[1..1]	Text		1576

36.1.15.19.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>

Presence: [1..1]

Definition: Unambiguous identification of the securities settlement transaction.

SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld> contains the following elements (see [SettlementTypeAndIdentification18](#) on page 1568 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <Txld>	[1..1]	Text		1568
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1569
	Payment <Pmt>	[1..1]	CodeSet		1569

36.1.15.19.2 SecuritiesFinancingTransactionIdentification <SctiesFincgTxld>

Presence: [1..1]

Definition: Unambiguous identification of the underlying securities financing transaction (not the underlying securities financing trade) as assigned by the instructing party.

SecuritiesFinancingTransactionIdentification <SctiesFincgTxld> contains the following elements (see [SettlementTypeAndIdentification18](#) on page 1568 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <Txld>	[1..1]	Text		1568
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1569
	Payment <Pmt>	[1..1]	CodeSet		1569

36.1.15.19.3 IntraPositionMovementIdentification <IntraPosMvmntld>

Presence: [1..1]

Definition: Reference to the intra-position movement transaction requested to be cancelled as known by the account owner (or instructing party acting on its behalf).

Datatype: [Max35Text](#) on page 2320

36.1.15.19.4 OtherTransactionIdentification <OthrTxId>

Presence: [1..1]

Definition: Reference to a transaction that cannot be identified using a standard reference element present in the message.

OtherTransactionIdentification <OthrTxId> contains the following **GenericDocumentIdentification4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageNumber <MsgNb>	[0..1]	±	C72	1576
	Identification <Id>	[1..1]	Text		1576

36.1.15.19.4.1 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: [C72 ShortLongNumberRule](#)

MessageNumber <MsgNb> contains one of the following elements (see [DocumentNumber5Choice](#) on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1498
Or	LongNumber <LngNb>	[1..1]	Text		1498
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1498

Constraints

- **ShortLongNumberRule**

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

36.1.15.19.4.2 Identification <Id>

Presence: [1..1]

Definition: Identification of the document.

Datatype: [Max35Text](#) on page 2320

36.1.15.20 References44Choice

Definition: Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OtherTransactionIdentification <OthrTxld>	[1..1]			1577
	MessageNumber <MsgNb>	[0..1]	±	C72	1577
	Identification <Id>	[1..1]	Text		1578
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxld>	[1..1]	±		1578
Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	±		1578
Or}	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1578

36.1.15.20.1 OtherTransactionIdentification <OthrTxld>

Presence: [1..1]

Definition: Reference to a transaction that cannot be identified using a standard reference element present in the message.

OtherTransactionIdentification <OthrTxld> contains the following **GenericDocumentIdentification4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageNumber <MsgNb>	[0..1]	±	C72	1577
	Identification <Id>	[1..1]	Text		1578

36.1.15.20.1.1 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: [C72 ShortLongNumberRule](#)

MessageNumber <MsgNb> contains one of the following elements (see [DocumentNumber5Choice](#) on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1498
Or	LongNumber <LngNb>	[1..1]	Text		1498
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1498

Constraints

- **ShortLongNumberRule**
(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

36.1.15.20.1.2 Identification <Id>

Presence: [1..1]

Definition: Identification of the document.

Datatype: [Max35Text on page 2320](#)

36.1.15.20.2 SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>

Presence: [1..1]

Definition: Unambiguous identification of the underlying securities financing transaction (not the underlying securities financing trade) as assigned by the instructing party.

SecuritiesFinancingTransactionIdentification <SctiesFincgTxId> contains the following elements (see [SettlementTypeAndIdentification18 on page 1568](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1568
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1569
	Payment <Pmt>	[1..1]	CodeSet		1569

36.1.15.20.3 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>

Presence: [1..1]

Definition: Unambiguous identification of the securities settlement transaction.

SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId> contains the following elements (see [SettlementTypeAndIdentification18 on page 1568](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1568
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1569
	Payment <Pmt>	[1..1]	CodeSet		1569

36.1.15.20.4 IntraPositionMovementIdentification <IntraPosMvmntId>

Presence: [1..1]

Definition: Reference to the intra-position movement transaction requested to be cancelled as known by the account owner (or instructing party acting on its behalf).

Datatype: [Max35Text on page 2320](#)

36.1.15.21 References41Choice

Definition: Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1579
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1579
Or	IntraBalanceMovementIdentification <IntraBalMvmntld>	[1..1]	Text		1579
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1579
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[1..1]	Text		1579
Or	PoolIdentification <Poolld>	[1..1]	Text		1580
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1580

36.1.15.21.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>

Presence: [1..1]

Definition: Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: Max35Text on page 2320

36.1.15.21.2 IntraPositionMovementIdentification <IntraPosMvmntld>

Presence: [1..1]

Definition: Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: Max35Text on page 2320

36.1.15.21.3 IntraBalanceMovementIdentification <IntraBalMvmntld>

Presence: [1..1]

Definition: Unambiguous identification of the intra balance movement transaction as known by the account owner.

Datatype: Max35Text on page 2320

36.1.15.21.4 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: Max35Text on page 2320

36.1.15.21.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [1..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: Max35Text on page 2320

36.1.15.21.6 PoolIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: [Max35Text on page 2320](#)

36.1.15.21.7 OtherTransactionIdentification <OthrTxId>

Presence: [1..1]

Definition: Identification of a transaction that cannot be identified using a standard reference element present in the message.

Datatype: [Max35Text on page 2320](#)

36.1.15.22 References47Choice

Definition: Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1580
Or	PoolIdentification <PoolId>	[1..1]	Text		1580
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1580
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1580
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1581

36.1.15.22.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>

Presence: [1..1]

Definition: Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: [Max35Text on page 2320](#)

36.1.15.22.2 PoolIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: [Max35Text on page 2320](#)

36.1.15.22.3 IntraPositionMovementIdentification <IntraPosMvmntId>

Presence: [1..1]

Definition: Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: [Max35Text on page 2320](#)

36.1.15.22.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: [Max35Text on page 2320](#)

36.1.15.22.5 OtherTransactionIdentification <OthrTxId>

Presence: [1..1]

Definition: Identification of a transaction that cannot be identified using a standard reference element present in the message.

Datatype: [Max35Text on page 2320](#)

36.1.15.23 GenericIdentification78

Definition: Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1581
	Identification <Id>	[0..1]	Text		1581

36.1.15.23.1 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 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.15.23.2 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 2320](#)

36.1.15.24 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		1582
Or}	Proprietary <Prtry>	[1..1]	±		1582

36.1.15.24.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: [TypeOfIdentification1Code on page 2301](#)

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	Corporateldentification	Number assigned to a corporate entity.
DRLC	DriverLicenseNumber	Number assigned to a driver's license.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

36.1.15.24.2 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 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.15.25 GenericIdentification80

Definition: Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1582
	Identification <Id>	[0..1]	Text		1583

36.1.15.25.1 Type <Tp>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Type <Tp> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.15.25.2 Identification <Id>

Presence: [0..1]

Definition: Name or number assigned by an entity to enable recognition of that entity.

Datatype: [Max35Text on page 2320](#)

36.1.15.26 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		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.15.26.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: [Exact4AlphaNumericText on page 2318](#)

36.1.15.26.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: [Max35Text on page 2320](#)

36.1.15.26.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: [Max35Text on page 2320](#)

36.1.15.27 GenericIdentification36

Definition: Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1584
	Issuer <Issr>	[1..1]	Text		1584
	SchemeName <SchmeNm>	[0..1]	Text		1584

36.1.15.27.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: [Max35Text on page 2320](#)

36.1.15.27.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: [Max35Text on page 2320](#)

36.1.15.27.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: [Max35Text on page 2320](#)

36.1.15.28 GenericIdentification56

Definition: Proprietary information related to a balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1584
	Issuer <Issr>	[1..1]	Text		1584
	SchemeName <SchmeNm>	[0..1]	Text		1585
	Balance <Bal>	[1..1]	Quantity		1585

36.1.15.28.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: [Exact4AlphaNumericText on page 2318](#)

36.1.15.28.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: [Max35Text on page 2320](#)

36.1.15.28.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: [Max35Text on page 2320](#)

36.1.15.28.4 Balance <Bal>

Presence: [1..1]

Definition: Value of the balance.

Datatype: [DecimalNumber on page 2316](#)

36.1.15.29 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		1585
Or}	Proprietary <Prtry>	[1..1]	Text		1585

36.1.15.29.1 Code <Cd>

Presence: [1..1]

Definition: Unique and unambiguous identification source, as assigned via a pre-determined code list.

Datatype: [ExternalFinancialInstrumentIdentificationType1Code on page 2192](#)

36.1.15.29.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique and unambiguous identification source using a proprietary identification scheme.

Datatype: [Max35Text on page 2320](#)

36.1.15.30 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		1585
	Issuer <Issr>	[0..1]	Text		1586

36.1.15.30.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: [Max35Text on page 2320](#)

36.1.15.30.2 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: [Max35Text on page 2320](#)

36.1.15.31 GenericIdentification3

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		1586
	Issuer <Issr>	[0..1]	Text		1586

36.1.15.31.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, for example, account identifier.

Datatype: [Max35Text on page 2320](#)

36.1.15.31.2 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: [Max35Text on page 2320](#)

36.1.16 Market

36.1.16.1 MarketIdentification1Choice

Definition: Choice of market identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1586
Or}	Description <Desc>	[1..1]	Text		1586

36.1.16.1.1 MarketIdentifierCode <MktldrCd>

Presence: [1..1]

Definition: ISO 10383 Market Identification Code.

Datatype: [MICIdentifier on page 2315](#)

36.1.16.1.2 Description <Desc>

Presence: [1..1]

Definition: Description of the market when no Market Identifier Code is available.

Datatype: [Max35Text on page 2320](#)

36.1.16.2 MarketClientSide6Choice

Definition: Choice of format for the market/client side information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1587
Or}	Proprietary <Prtry>	[1..1]	±		1587

36.1.16.2.1 Code <Cd>

Presence: [1..1]

Definition: Market side or a client side information expressed as an ISO 20022 code.

Datatype: [MarketClientSide1Code on page 2213](#)

CodeName	Name	Definition
CLNT	ClientSide	Instruction is for a client side transaction.
MAKT	MarketSide	Instruction is for a market side transaction.

36.1.16.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market side or a client side information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.16.3 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]	±		1588
	Type <Tp>	[1..1]			1588
{Or	Code <Cd>	[1..1]	CodeSet		1588
Or}	Proprietary <Prtry>	[1..1]	±		1588

36.1.16.3.1 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 1586 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1586
Or}	Description <Desc>	[1..1]	Text		1586

36.1.16.3.2 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		1588
Or}	Proprietary <Prtry>	[1..1]	±		1588

36.1.16.3.2.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: [MarketType4Code](#) on page 2213

CodeName	Name	Definition
FUND	Fund	The place is a fund (transfer agent, fund itself, etc.).
LMAR	LocalMarket	The place is a local market.
THEO	Theoretical	The place is theoretical.
VEND	Vendor	The place is a vendor.

36.1.16.3.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.16.4 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]	±		1589
	Type <Tp>	[1..1]	±		1589

Constraints

- **MarketTypeAndIdentificationRule**

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

36.1.16.4.1 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 1586 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1586
Or}	Description <Desc>	[1..1]	Text		1586

36.1.16.4.2 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 1590 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1591
Or}	Proprietary <Prtry>	[1..1]	±		1591

36.1.16.5 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]	±	C40	1590
	LEI <LEI>	[0..1]	IdentifierSet		1590

36.1.16.5.1 MarketTypeAndIdentification <MktTpAndId>

Presence: [0..1]

Definition: Identification and type of the place of trade.

Impacted by: [C40 MarketTypeAndIdentificationRule](#)

MarketTypeAndIdentification <MktTpAndId> contains the following elements (see [MarketIdentification84](#) on page 1589 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1589
	Type <Tp>	[1..1]	±		1589

Constraints

- **MarketTypeAndIdentificationRule**

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

36.1.16.5.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a place of trade.

Datatype: [LEIIdentifier](#) on page 2315

36.1.16.6 MarketType8Choice

Definition: Choice of format for the market type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1591
Or}	Proprietary <Prtry>	[1..1]	±		1591

36.1.16.6.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: [MarketType2Code on page 2213](#)

CodeName	Name	Definition
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
OTCO	OverTheCounter	The place is over the counter.
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

36.1.16.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.16.7 MarketIdentification3Choice

Definition: Choice of market identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1591
Or}	Description <Desc>	[1..1]	Text		1592

36.1.16.7.1 MarketIdentifierCode <MktldrCd>

Presence: [1..1]

Definition: Market Identifier Code. Identification of a financial market, as stipulated in the norm ISO 10383 "Codes for exchanges and market identifications".

Datatype: [MICIdentifier on page 2315](#)

36.1.16.7.2 Description <Desc>

Presence: [1..1]

Definition: Description of the market when no Market Identifier Code is available.

Datatype: Max35Text on page 2320

36.1.17 Miscellaneous

36.1.17.1 CurrencyToBuyOrSell1Choice

Definition: Choice of counterparty type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1592
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1592

36.1.17.1.1 CurrencyToBuy <CcyToBuy>

Presence: [1..1]

Definition: Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds.

Impacted by: C1 ActiveCurrency

Datatype: ActiveCurrencyCode on page 2170

Constraints

- **ActiveCurrency**

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

36.1.17.1.2 CurrencyToSell <CcyToSell>

Presence: [1..1]

Definition: Account servicer is instructed to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

Impacted by: C1 ActiveCurrency

Datatype: ActiveCurrencyCode on page 2170

Constraints

• ActiveCurrency

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

36.1.17.2 Statement62

Definition: Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyPortfolioTransferNotificationReference <CtrPtyPrftlTrfNtfctnRef>	[0..1]	Text		1593
	ReportNumber <RptNb>	[0..1]	±		1593
	StatementIdentification <StmtId>	[0..1]	Text		1594
	StatementDateTime <StmtDtTm>	[1..1]	±		1594
	UpdateType <UpdTp>	[0..1]	±		1594
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1594

36.1.17.2.1 CounterpartyPortfolioTransferNotificationReference <CtrPtyPrftlTrfNtfctnRef>

Presence: [0..1]

Definition: Identification assigned by the portfolio transfer counterpart to unambiguously identify a portfolio transfer notification.

Datatype: [Max35Text](#) on page 2320

36.1.17.2.2 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

ReportNumber <RptNb> contains one of the following elements (see [Number3Choice](#) on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1729
Or}	Long <Lng>	[1..1]	Text		1729

36.1.17.2.3 StatementIdentification <Stmtd>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: [Max35Text on page 2320](#)

36.1.17.2.4 StatementDateTime <Stmtdt>

Presence: [1..1]

Definition: Date and time of the statement.

StatementDateTime <Stmtdt> contains one of the following elements (see [DateAndDateTime2Choice on page 1490](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.17.2.5 UpdateType <UpdTp>

Presence: [0..1]

Definition: Indicates whether the statement is complete or contains changes only.

UpdateType <UpdTp> contains one of the following elements (see [UpdateType15Choice on page 1718](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1718
Or}	Proprietary <Prtry>	[1..1]	±		1718

36.1.17.2.6 ActivityIndicator <ActvtyInd>

Presence: [1..1]

Definition: Indicates whether there is activity or information update reported in the statement.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2316](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.3 AdditionalParameters24

Definition: Specifies additional parameters to the message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		1595
	PartialSettlement <PrtlStlm>	[0..1]	CodeSet		1595
	PreviousPartialConfirmationIdentification <PrvsPrtlConfId>	[0..1]	Text		1595

Constraints

- **PartialSettlementGuideline**

(Guideline)

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.

- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on www.smpg.info.

36.1.17.3.1 PreConfirmation <PreConf>

Presence: [0..1]

Definition: Specifies whether there exists a pre-confirmation.

Datatype: [PreConfirmation1Code on page 2239](#)

CodeName	Name	Definition
PRCA	PreConfirmCash	Pre-confirmation of the movement of the cash, pending the movement of securities.
PRSE	PreConfirmSecurities	Pre-confirmation of the movement of the securities, pending the movement of cash.

36.1.17.3.2 PartialSettlement <PrtlSttlm>

Presence: [0..1]

Definition: Specifies partial settlement information.

Datatype: [PartialSettlement2Code on page 2216](#)

CodeName	Name	Definition
PAIN	PartialSettlement	Confirmation is for partial settlement. Part of the transaction remains unsettled.
PARC	PartiallyConfirmed	Confirmation is for partial settlement. No additional settlement will take place.

36.1.17.3.3 PreviousPartialConfirmationIdentification <PrvsPrtlConfld>

Presence: [0..1]

Definition: Identification of the confirmation previously sent to confirm the partial settlement of a transaction.

Datatype: [Max35Text on page 2320](#)

36.1.17.4 AdditionalParameters30

Definition: Specifies additional parameters to the message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		1596
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		1596
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1596
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		1596

36.1.17.4.1 PreConfirmation <PreConf>

Presence: [0..1]

Definition: Specifies whether there exists a pre-confirmation.

Datatype: [PreConfirmation1Code on page 2239](#)

CodeName	Name	Definition
PRCA	PreConfirmCash	Pre-confirmation of the movement of the cash, pending the movement of securities.
PRSE	PreConfirmSecurities	Pre-confirmation of the movement of the securities, pending the movement of cash.

36.1.17.4.2 PartialSettlement <PrtlSttlm>

Presence: [0..1]

Definition: Specifies partial settlement information.

Datatype: [PartialSettlement2Code on page 2216](#)

CodeName	Name	Definition
PAIN	PartialSettlement	Confirmation is for partial settlement. Part of the transaction remains unsettled.
PARC	PartiallyConfirmed	Confirmation is for partial settlement. No additional settlement will take place.

36.1.17.4.3 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: [Max35Text on page 2320](#)

36.1.17.4.4 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>

Presence: [0..1]

Definition: Unique reference identifying the triparty collateral management transaction from the client's point of view.

Datatype: [Max35Text on page 2320](#)

36.1.17.5 AdditionalParameters29

Definition: Specifies additional parameters to the message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		1597
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		1598
	PreviousPartialConfirmationIdentification <PrvsPrtlConfId>	[0..1]	Text		1598
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1598
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		1598
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		1598
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		1598

Constraints

- **PartialSettlementGuideline**

(Guideline)

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.
- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on www.smpg.info.

36.1.17.5.1 PreConfirmation <PreConf>

Presence: [0..1]

Definition: Specifies whether there exists a pre-confirmation.

Datatype: [PreConfirmation1Code on page 2239](#)

CodeName	Name	Definition
PRCA	PreConfirmCash	Pre-confirmation of the movement of the cash, pending the movement of securities.
PRSE	PreConfirmSecurities	Pre-confirmation of the movement of the securities, pending the movement of cash.

36.1.17.5.2 PartialSettlement <PrtlSttlm>

Presence: [0..1]

Definition: Specifies partial settlement information.

Datatype: [PartialSettlement2Code on page 2216](#)

CodeName	Name	Definition
PAIN	PartialSettlement	Confirmation is for partial settlement. Part of the transaction remains unsettled.
PARC	PartiallyConfirmed	Confirmation is for partial settlement. No additional settlement will take place.

36.1.17.5.3 PreviousPartialConfirmationIdentification <PrvsPrtlConfld>

Presence: [0..1]

Definition: Identification of the confirmation previously sent to confirm the partial settlement of a transaction.

Datatype: [Max35Text on page 2320](#)

36.1.17.5.4 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxld>

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: [Max35Text on page 2320](#)

36.1.17.5.5 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxld>

Presence: [0..1]

Definition: Unique reference identifying the triparty collateral management transaction from the client's point of view.

Datatype: [Max35Text on page 2320](#)

36.1.17.5.6 ClientCollateralInstructionIdentification <ClntCollInstrld>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: [Max35Text on page 2320](#)

36.1.17.5.7 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrld>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the triparty-agent/service-provider.

Datatype: [Max35Text on page 2320](#)

36.1.17.6 AdditionalParameters33

Definition: Specifies additional parameters to the message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		1599
	PreviousPartialConfirmationIdentification <PrvsPrtlConflD>	[0..1]	Text		1599
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[0..1]	Text		1599
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1599
	PoolIdentification <PoolId>	[0..1]	Text		1600
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		1600
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		1600
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1600
	ProcessorTransactionIdentification <PrcrTxld>	[0..1]	Text		1600

36.1.17.6.1 PartialSettlement <PrtlSttlm>

Presence: [0..1]

Definition: Specifies partial settlement information.

Datatype: [PartialSettlement2Code on page 2216](#)

CodeName	Name	Definition
PAIN	PartialSettlement	Confirmation is for partial settlement. Part of the transaction remains unsettled.
PARC	PartiallyConfirmed	Confirmation is for partial settlement. No additional settlement will take place.

36.1.17.6.2 PreviousPartialConfirmationIdentification <PrvsPrtlConflD>

Presence: [0..1]

Definition: Identification of the confirmation previously sent to confirm the partial settlement of a transaction.

Datatype: [Max35Text on page 2320](#)

36.1.17.6.3 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: [Max35Text on page 2320](#)

36.1.17.6.4 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: [Max35Text on page 2320](#)

36.1.17.6.5 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: Max35Text on page 2320

36.1.17.6.6 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: Max35Text on page 2320

36.1.17.6.7 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: Max35Text on page 2320

36.1.17.6.8 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: Max35Text on page 2320

36.1.17.6.9 ProcessorTransactionIdentification <PrctrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

Datatype: Max35Text on page 2320

36.1.17.7 SettlementTypeAndAdditionalParameters21

Definition: Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		1601
	Payment <Pmt>	[1..1]	CodeSet		1601
	CommonIdentification <Cmonld>	[0..1]	Text		1601
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		1602
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1602
	ClientCollateralInstructionIdentification <ClntCollInstrld>	[0..1]	Text		1602
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxld>	[0..1]	Text		1602
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxld>	[0..1]	Text		1602
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrld>	[0..1]	Text		1602

36.1.17.7.1 SecuritiesMovementType <SciesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code on page 2241](#)

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

36.1.17.7.2 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code on page 2185](#)

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

36.1.17.7.3 CommonIdentification <Cmonld>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [Max35Text on page 2320](#)

36.1.17.7.4 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: [Max35Text on page 2320](#)

36.1.17.7.5 ReconciliationIndicator <RcncltnInd>

Presence: [0..1]

Definition: Indicates whether the settlement transaction was already sent on the market and that it is only sent by an account owner to an account servicer for reconciliation purposes.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2316](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.7.6 ClientCollateralInstructionIdentification <CIntCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: [Max35Text on page 2320](#)

36.1.17.7.7 ClientTripartyCollateralTransactionIdentification <CIntTrptyCollTxId>

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the client's point of view.

Datatype: [Max35Text on page 2320](#)

36.1.17.7.8 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: [Max35Text on page 2320](#)

36.1.17.7.9 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the triparty-agent/service-provider.

Datatype: [Max35Text on page 2320](#)

36.1.17.8 SettlementTypeAndAdditionalParameters12

Definition: Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1603
	Payment <Pmt>	[1..1]	CodeSet		1603
	CommonIdentification <CmonId>	[0..1]	Text		1603

36.1.17.8.1 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code on page 2241](#)

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

36.1.17.8.2 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code on page 2185](#)

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

36.1.17.8.3 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [Max35Text on page 2320](#)

36.1.17.9 SettlementTypeAndAdditionalParameters13

Definition: Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonIdentification <CmonId>	[0..1]	Text		1604
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1604
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1604

36.1.17.9.1 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [Max35Text on page 2320](#)

36.1.17.9.2 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: [Max35Text on page 2320](#)

36.1.17.9.3 ReconciliationIndicator <RcncltnInd>

Presence: [0..1]

Definition: Indicates whether the settlement transaction was already sent on the market and that it is only sent by an account owner to an account servicer for reconciliation purposes.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2316](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.10 SettlementTypeAndAdditionalParameters14

Definition: Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SctiesMvmntTp>	[0..1]	CodeSet		1604
	Payment <Pmt>	[0..1]	CodeSet		1605
	CommonIdentification <CmonId>	[0..1]	Text		1605
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1605
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1605

36.1.17.10.1 SecuritiesMovementType <SctiesMvmntTp>

Presence: [0..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code on page 2241](#)

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

36.1.17.10.2 Payment <Pmt>

Presence: [0..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code on page 2185](#)

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

36.1.17.10.3 CommonIdentification <Cmonld>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [Max35Text on page 2320](#)

36.1.17.10.4 CorporateActionEventIdentification <CorpActnEvtld>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: [Max35Text on page 2320](#)

36.1.17.10.5 ReconciliationIndicator <RcncltnInd>

Presence: [0..1]

Definition: Indicates whether the settlement transaction was already sent on the market and that it is only sent by an account owner to an account servicer for reconciliation purposes.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2316](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.11 Statement63

Definition: Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1606
	QueryReference <QryRef>	[0..1]	Text		1606
	StatementIdentification <StmtId>	[0..1]	Text		1606
	StatementDateTime <StmtDtTm>	[1..1]	±		1607
	Frequency <Frqcy>	[0..1]	±		1607
	UpdateType <UpdTp>	[0..1]	±		1607
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1607

Constraints

- **ReportNumberRule**

(Rule)

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

36.1.17.11.1 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

ReportNumber <RptNb> contains one of the following elements (see [Number3Choice](#) on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1729
Or}	Long <Lng>	[1..1]	Text		1729

36.1.17.11.2 QueryReference <QryRef>

Presence: [0..1]

Definition: Identification of the SecuritiesStatementQuery message sent to request this statement.

Datatype: [Max35Text](#) on page 2320

36.1.17.11.3 StatementIdentification <StmtId>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: [Max35Text on page 2320](#)

36.1.17.11.4 StatementDateTime <StmtdtTm>

Presence: [1..1]

Definition: Date and time of the statement.

StatementDateTime <StmtdtTm> contains one of the following elements (see [DateAndDateTime2Choice on page 1490](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.17.11.5 Frequency <Frqcy>

Presence: [0..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see [Frequency25Choice on page 1544](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1544
Or}	Proprietary <Prtry>	[1..1]	±		1544

36.1.17.11.6 UpdateType <UpdTp>

Presence: [0..1]

Definition: Indicates whether the statement is complete or contains changes only.

UpdateType <UpdTp> contains one of the following elements (see [UpdateType15Choice on page 1718](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1718
Or}	Proprietary <Prtry>	[1..1]	±		1718

36.1.17.11.7 ActivityIndicator <ActvtyInd>

Presence: [1..1]

Definition: Indicates whether there is activity or information update reported in the statement.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2316](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.12 Statement64

Definition: Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1608
	QueryReference <QryRef>	[0..1]	Text		1608
	StatementIdentification <Stmtd>	[0..1]	Text		1609
	StatementDateTime <StmtdtTm>	[1..1]	±		1609
	Frequency <Frqcy>	[0..1]	±		1609
	UpdateType <UpdTp>	[0..1]	±		1609
	StatementStructure <StmtdStr>	[1..1]	CodeSet		1609
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1610

Constraints

- **ReportNumberRule**

(Rule)

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

36.1.17.12.1 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

ReportNumber <RptNb> contains one of the following elements (see [Number3Choice](#) on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1729
Or}	Long <Lng>	[1..1]	Text		1729

36.1.17.12.2 QueryReference <QryRef>

Presence: [0..1]

Definition: Identification of the statement query message sent to request this statement.

Datatype: [Max35Text](#) on page 2320

36.1.17.12.3 StatementIdentification <Stmtd>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: [Max35Text on page 2320](#)

36.1.17.12.4 StatementDateTime <StmtdtTm>

Presence: [1..1]

Definition: Date and time of the statement.

StatementDateTime <StmtdtTm> contains one of the following elements (see [DateAndDateTime2Choice on page 1490](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.17.12.5 Frequency <Frqcy>

Presence: [0..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see [Frequency25Choice on page 1544](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1544
Or}	Proprietary <Prtry>	[1..1]	±		1544

36.1.17.12.6 UpdateType <UpdTp>

Presence: [0..1]

Definition: Indicates whether the statement is complete or contains changes only.

UpdateType <UpdTp> contains one of the following elements (see [UpdateType15Choice on page 1718](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1718
Or}	Proprietary <Prtry>	[1..1]	±		1718

36.1.17.12.7 StatementStructure <StmtdStr>

Presence: [1..1]

Definition: Specifies whether the statement is sorted by status or transaction.

Datatype: [StatementStructure1Code on page 2299](#)

CodeName	Name	Definition
STAT	Statuses	Statement is sorted by status.
TRAN	Transactions	Statement is sorted by transaction.

36.1.17.12.8 ActivityIndicator <ActvtyInd>

Presence: [1..1]

Definition: Indicates whether there is activity or information update reported in the statement.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.13 Statement74

Definition: Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1611
	QueryReference <QryRef>	[0..1]	Text		1611
	StatementIdentification <Stmtd>	[0..1]	Text		1611
	StatementDateTime <StmtdtTm>	[1..1]	±		1611
	Frequency <Frqcy>	[1..1]	±		1611
	UpdateType <UpdTp>	[1..1]	±		1612
	StatementBasis <StmtdBsis>	[1..1]	±		1612
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1612
	AuditedIndicator <AudtdInd>	[1..1]	Indicator		1612
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		1613
	TaxLotIndicator <TaxLotInd>	[0..1]	Indicator		1613
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		1613

Constraints

- **ReportNumberRule**

(Rule)

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

36.1.17.13.1 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

ReportNumber <RptNb> contains one of the following elements (see [Number3Choice](#) on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1729
Or}	Long <Lng>	[1..1]	Text		1729

36.1.17.13.2 QueryReference <QryRef>

Presence: [0..1]

Definition: Identification of the SecuritiesStatementQuery message sent to request this statement.

Datatype: [Max35Text](#) on page 2320

36.1.17.13.3 StatementIdentification <StmtdId>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: [Max35Text](#) on page 2320

36.1.17.13.4 StatementDateTime <StmtdtTm>

Presence: [1..1]

Definition: Date and time of the statement.

StatementDateTime <StmtdtTm> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.17.13.5 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see [Frequency25Choice](#) on page 1544 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1544
Or}	Proprietary <Prtry>	[1..1]	±		1544

36.1.17.13.6 UpdateType <UpdTp>

Presence: [1..1]

Definition: Indicates whether the statement is complete or contains changes only.

UpdateType <UpdTp> contains one of the following elements (see [UpdateType15Choice](#) on page 1718 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1718
Or}	Proprietary <Prtry>	[1..1]	±		1718

36.1.17.13.7 StatementBasis <StmBsis>

Presence: [1..1]

Definition: Type of balance on which the statement is prepared.

StatementBasis <StmBsis> contains one of the following elements (see [StatementBasis7Choice](#) on page 1966 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1966
Or}	Proprietary <Prtry>	[1..1]	±		1966

36.1.17.13.8 ActivityIndicator <ActvtyInd>

Presence: [1..1]

Definition: Indicates whether there is activity or information update reported in the statement.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.13.9 AuditedIndicator <AudtdInd>

Presence: [1..1]

Definition: Indicates whether the statement is audited or not.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.13.10 SubAccountIndicator <SubAcctInd>

Presence: [1..1]

Definition: Indicates whether the statement reports holdings at subsafekeeping account level.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2316](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.13.11 TaxLotIndicator <TaxLotInd>

Presence: [0..1]

Definition: Indicates whether the statement contains tax lot details.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2316](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.13.12 SecurityInterestOrSetOff <SctyIntrstOrSetOff>

Presence: [0..1]

Definition: Indicates whether the holdings on the account are subject to security interest, lien or right of set-off.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2316](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.14 Statement73

Definition: Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1614
	QueryReference <QryRef>	[0..1]	Text		1614
	StatementIdentification <StmtId>	[0..1]	Text		1615
	StatementDateTime <StmtDtTm>	[1..1]	±		1615
	Frequency <Frqcy>	[1..1]	±		1615
	UpdateType <UpdTp>	[1..1]	±		1615
	StatementBasis <StmtBsis>	[1..1]	±		1615
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1616
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		1616
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		1616

Constraints

- **ReportNumberRule**

(Rule)

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

36.1.17.14.1 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

ReportNumber <RptNb> contains one of the following elements (see [Number3Choice](#) on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1729
Or}	Long <Lng>	[1..1]	Text		1729

36.1.17.14.2 QueryReference <QryRef>

Presence: [0..1]

Definition: Identification of the SecuritiesStatementQuery message sent to request this statement.

Datatype: [Max35Text](#) on page 2320

36.1.17.14.3 StatementIdentification <Stmtd>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: [Max35Text on page 2320](#)

36.1.17.14.4 StatementDateTime <StmtdtTm>

Presence: [1..1]

Definition: Date and time of the statement.

StatementDateTime <StmtdtTm> contains one of the following elements (see [DateAndDateTime2Choice on page 1490](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.17.14.5 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see [Frequency22Choice on page 1542](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1542
Or}	Proprietary <Prtry>	[1..1]	±		1543

36.1.17.14.6 UpdateType <UpdTp>

Presence: [1..1]

Definition: Indicates whether the statement is complete or contains changes only.

UpdateType <UpdTp> contains one of the following elements (see [UpdateType15Choice on page 1718](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1718
Or}	Proprietary <Prtry>	[1..1]	±		1718

36.1.17.14.7 StatementBasis <StmtdBsis>

Presence: [1..1]

Definition: Type of balance on which the statement is prepared.

StatementBasis <StmntBsis> contains one of the following elements (see [StatementBasis7Choice](#) on page 1966 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1966
Or}	Proprietary <Prtry>	[1..1]	±		1966

36.1.17.14.8 ActivityIndicator <ActvtyInd>

Presence: [1..1]

Definition: Indicates whether there is activity or information update reported in the statement.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.14.9 SubAccountIndicator <SubAcctInd>

Presence: [1..1]

Definition: Indicates whether the statement reports holdings at subsafekeeping account level.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.14.10 SecurityInterestOrSetOff <SctylIntrstOrSetOff>

Presence: [0..1]

Definition: Indicates whether the holdings on the account are subject to security interest, lien or right of set-off.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.15 Statement83

Definition: Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatementDateOrPeriod <StmntDtOrPrd>	[0..1]	±		1617
	Frequency <Frqcy>	[0..1]	±		1617
	UpdateType <UpdTp>	[0..1]	±		1617
	StatementBasis <StmntBsis>	[0..1]	±		1618
	StatementType <StmntTp>	[0..1]	±		1618

Constraints

- **StatementBasisRule**

(Rule)

If StatementBasis is used, then the statement requested must be a SecuritiesBalanceAccountingReport or a SecuritiesBalanceCustodyReport.

- **StatementTypeRule**

(Rule)

If StatementType is used, then the statement requested must be a SecuritiesBalanceAccountingReport, a SecuritiesBalanceCustodyReport or a SecuritiesTransactionPostingReport.

36.1.17.15.1 StatementDateOrPeriod <StmtdtOrPrd>

Presence: [0..1]

Definition: Date or period of the statement.

StatementDateOrPeriod <StmtdtOrPrd> contains one of the following elements (see [DateAndPeriod3Choice](#) on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	StatementDate <Stmtdt>	[1..1]	±		1497
Or}	StatementPeriod <Stmtdt>	[1..1]	±		1497

36.1.17.15.2 Frequency <Frqcy>

Presence: [0..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see [Frequency25Choice](#) on page 1544 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1544
Or}	Proprietary <Prtry>	[1..1]	±		1544

36.1.17.15.3 UpdateType <UpdTp>

Presence: [0..1]

Definition: Indicates whether the statement is complete or contains changes only.

UpdateType <UpdTp> contains one of the following elements (see [UpdateType15Choice](#) on page 1718 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1718
Or}	Proprietary <Prtry>	[1..1]	±		1718

36.1.17.15.4 StatementBasis <StmtBsis>

Presence: [0..1]

Definition: Type of balance on which the statement is prepared.

StatementBasis <StmtBsis> contains one of the following elements (see [StatementBasis7Choice](#) on page 1966 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1966
Or}	Proprietary <Prtry>	[1..1]	±		1966

36.1.17.15.5 StatementType <StmtTp>

Presence: [0..1]

Definition: Type of balance on which the statement is prepared.

StatementType <StmtTp> contains one of the following elements (see [StatementType5Choice](#) on page 1967 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1967
Or}	Proprietary <Prtry>	[1..1]	±		1967

36.1.17.16 Statement80

Definition: Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1619
	QueryReference <QryRef>	[0..1]	Text		1619
	StatementIdentification <Stmtd>	[0..1]	Text		1619
	StatementPeriod <StmtdPrd>	[1..1]	±		1619
	Frequency <Frqcy>	[0..1]	±		1619
	UpdateType <UpdTp>	[0..1]	±		1620
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1620

Constraints

- **ReportNumberRule**

(Rule)

If ReportNumber/Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

36.1.17.16.1 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

ReportNumber <RptNb> contains one of the following elements (see [Number3Choice](#) on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1729
Or}	Long <Lng>	[1..1]	Text		1729

36.1.17.16.2 QueryReference <QryRef>

Presence: [0..1]

Definition: Identification of the SecuritiesStatementQuery message sent to request this statement.

Datatype: [Max35Text](#) on page 2320

36.1.17.16.3 StatementIdentification <Stmtd>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: [Max35Text](#) on page 2320

36.1.17.16.4 StatementPeriod <Stmtd>

Presence: [1..1]

Definition: Period for the statement.

StatementPeriod <Stmtd> contains one of the following elements (see [Period7Choice](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateTimeToDateTime <FrDtTmToDtTm>	[1..1]	±		1489
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1489

36.1.17.16.5 Frequency <Frqcy>

Presence: [0..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see [Frequency25Choice](#) on page 1544 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1544
Or}	Proprietary <Prtry>	[1..1]	±		1544

36.1.17.16.6 UpdateType <UpdTp>

Presence: [0..1]

Definition: Indicates whether the statement is complete or contains changes only.

UpdateType <UpdTp> contains one of the following elements (see [UpdateType15Choice](#) on page 1718 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1718
Or}	Proprietary <Prtry>	[1..1]	±		1718

36.1.17.16.7 ActivityIndicator <ActvtyInd>

Presence: [1..1]

Definition: Indicates whether there is activity or information update reported in the statement.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.17 Statement79

Definition: Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1621
	QueryReference <QryRef>	[0..1]	Text		1621
	StatementIdentification <StmtId>	[0..1]	Text		1621
	StatementPeriod <StmtPrd>	[1..1]	±		1621
	Frequency <Frqcy>	[0..1]	±		1622
	UpdateType <UpdTp>	[0..1]	±		1622
	StatementBasis <StmtBsis>	[1..1]	±		1622
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1622
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		1622

Constraints

- **ReportNumberRule**

(Rule)

If ReportNumber/Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

36.1.17.17.1 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

ReportNumber <RptNb> contains one of the following elements (see [Number3Choice](#) on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1729
Or}	Long <Lng>	[1..1]	Text		1729

36.1.17.17.2 QueryReference <QryRef>

Presence: [0..1]

Definition: Identification of the SecuritiesStatementQuery message sent to request this statement.

Datatype: [Max35Text](#) on page 2320

36.1.17.17.3 StatementIdentification <Stmtd>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: [Max35Text](#) on page 2320

36.1.17.17.4 StatementPeriod <StmtdPrd>

Presence: [1..1]

Definition: Period for the statement.

StatementPeriod <StmtdPrd> contains one of the following elements (see [Period7Choice](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateToDateTime <FrDtTmToDtTm>	[1..1]	±		1489
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1489

36.1.17.17.5 Frequency <Frqcy>

Presence: [0..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see [Frequency25Choice](#) on page 1544 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1544
Or}	Proprietary <Prtry>	[1..1]	±		1544

36.1.17.17.6 UpdateType <UpdTp>

Presence: [0..1]

Definition: Indicates whether the statement is complete or contains changes only.

UpdateType <UpdTp> contains one of the following elements (see [UpdateType15Choice](#) on page 1718 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1718
Or}	Proprietary <Prtry>	[1..1]	±		1718

36.1.17.17.7 StatementBasis <StmtBsis>

Presence: [1..1]

Definition: Type of balance on which the statement is prepared.

StatementBasis <StmtBsis> contains one of the following elements (see [StatementBasis8Choice](#) on page 1965 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1965
Or}	Proprietary <Prtry>	[1..1]	±		1966

36.1.17.17.8 ActivityIndicator <ActvtyInd>

Presence: [1..1]

Definition: Indicates whether there is activity or information update reported in the statement.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.17.9 SubAccountIndicator <SubAcctInd>

Presence: [1..1]

Definition: Indicates whether the statement reports holdings at subsafekeeping account level.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True*: Yes
- *Meaning When False*: No

36.1.17.18 NumberCount2Choice

Definition: Choice of number count type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1623
Or}	TotalNumber <TtlNb>	[1..1]		C22, C10	1623
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1624
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1624

Constraints

- **CurrentInstructionNumberRule**

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

36.1.17.18.1 CurrentInstructionNumber <CurlInstrNb>

Presence: [1..1]

Definition: Sequential number of the instruction in a range of linked settlement instructions.

Datatype: [Max6NumericText](#) on page 2320

36.1.17.18.2 TotalNumber <TtlNb>

Presence: [1..1]

Definition: Total numbers of settlement transactions, receipts and deliveries, and the concerned settlement transaction number.

Impacted by: [C22 CurrentInstructionNumberRule](#), [C10 BlockTradeGuideline](#)

TotalNumber <TtlNb> contains the following **TotalNumber2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1624
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1624

Constraints

- **BlockTradeGuideline**

(Guideline)

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000000. The children must have an incremental CurrentInstructionNumber from 1 to 999999.

For more details, see the relevant market practice document on www.smpg.info.

- **CurrentInstructionNumberRule**

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

36.1.17.18.2.1 CurrentInstructionNumber <CurlnstrNb>

Presence: [1..1]

Definition: Sequential number of the instruction in a range of linked settlement instructions.

Datatype: [Max6NumericText on page 2320](#)

36.1.17.18.2.2 TotalOfLinkedInstructions <TtlOfLkdlnstrs>

Presence: [1..1]

Definition: Total number of settlement instructions that are linked together.

Datatype: [Max6NumericText on page 2320](#)

36.1.17.19 ExposureType22Choice

Definition: Choice of format for the exposure information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1624
Or}	Proprietary <Prtry>	[1..1]	±		1626

36.1.17.19.1 Code <Cd>

Presence: [1..1]

Definition: Collateral movement exposure type expressed as an ISO 20022 code.

Datatype: [ExposureType12Code on page 2190](#)

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.

CodeName	Name	Definition
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where one stream of future interest payments is exchanged for another based on a specified principal amount.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	FX trades in general.
FORW	ForwardForeignExchange	Forward FX trades.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.

CodeName	Name	Definition
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sell exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.

36.1.17.19.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Collateral movement exposure type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.20 OptionType6Choice

Definition: Choice of format for the option type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1626
Or}	Proprietary <Prtry>	[1..1]	±		1627

36.1.17.20.1 Code <Cd>

Presence: [1..1]

Definition: Option type expressed as an ISO 20022 code.

Datatype: [OptionType1Code](#) on page 2215

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.

CodeName	Name	Definition
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.

36.1.17.20.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Option type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.21 Linkages64

Definition: Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C79	1627
	MessageNumber <MsgNb>	[0..1]	±	C72	1628
	Reference <Ref>	[1..1]	±		1628
	LinkedQuantity <LkdQty>	[0..1]	±		1629
	ReferenceOwner <RefOwnr>	[0..1]	±		1629

Constraints

- **LinkedQuantityRule**

(Rule)

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

36.1.17.21.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: Specifies when the transaction is to be executed relative to a linked transaction.

Impacted by: [C79 WithLinkageRule](#)

ProcessingPosition <PrcgPos> contains one of the following elements (see [ProcessingPosition7Choice](#) on page 1684 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1684
Or}	Proprietary <Prtry>	[1..1]	±		1685

Constraints

- **WithLinkageRule**

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

36.1.17.21.2 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: [C72 ShortLongNumberRule](#)

MessageNumber <MsgNb> contains one of the following elements (see [DocumentNumber5Choice](#) on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1498
Or	LongNumber <LngNb>	[1..1]	Text		1498
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1498

Constraints

- **ShortLongNumberRule**

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

36.1.17.21.3 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see [References41Choice](#) on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1579
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1579
Or	IntraBalanceMovementIdentification <IntraBalMvmntld>	[1..1]	Text		1579
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1579
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[1..1]	Text		1579
Or	PoolIdentification <Poolld>	[1..1]	Text		1580
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1580

36.1.17.21.4 LinkedQuantity <LkdQty>

Presence: [0..1]

Definition: Quantity of financial instruments of the linked transaction to be paired-off or turned.

LinkedQuantity <LkdQty> contains one of the following elements (see [PairedOrTurnedQuantity5Choice](#) on page 1828 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±	C28	1828
Or}	TurnedQuantity <TrndQty>	[0..1]	±	C28	1828

36.1.17.21.5 ReferenceOwner <RefOwnr>

Presence: [0..1]

Definition: Party that generates the reference.

ReferenceOwner <RefOwnr> contains one of the following elements (see [PartyIdentification127Choice](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1776
Or}	ProprietaryIdentification <Prtryld>	[1..1]	±		1776

36.1.17.22 Linkages63

Definition: Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C79	1630
	MessageNumber <MsgNb>	[0..1]	±	C72	1630
	Reference <Ref>	[1..1]	±		1631
	LinkedQuantity <LkdQty>	[0..1]	±		1631

Constraints

- **LinkedQuantityRule**

(Rule)

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

36.1.17.22.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: When the transaction is to be executed relative to a linked transaction.

Impacted by: C79 WithLinkageRule

ProcessingPosition <PrcgPos> contains one of the following elements (see ProcessingPosition7Choice on page 1684 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1684
Or}	Proprietary <Prtry>	[1..1]	±		1685

Constraints

- **WithLinkageRule**

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

36.1.17.22.2 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: C72 ShortLongNumberRule

MessageNumber <MsgNb> contains one of the following elements (see [DocumentNumber5Choice](#) on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1498
Or	LongNumber <LngNb>	[1..1]	Text		1498
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1498

Constraints

- **ShortLongNumberRule**

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

36.1.17.22.3 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see [References47Choice](#) on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1580
Or	PoolIdentification <PoolId>	[1..1]	Text		1580
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1580
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1580
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1581

36.1.17.22.4 LinkedQuantity <LkdQty>

Presence: [0..1]

Definition: Quantity of financial instruments of the linked transaction to be paired-off or turned.

LinkedQuantity <LkdQty> contains one of the following elements (see [PairedOrTurnedQuantity5Choice](#) on page 1828 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±	C28	1828
Or}	TurnedQuantity <TrndQty>	[0..1]	±	C28	1828

36.1.17.23 Linkages62

Definition: Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C11	1632
	MessageNumber <MsgNb>	[0..1]	±	C72	1632
	Reference <Ref>	[1..1]	±		1633
	ReferenceOwner <RefOwnr>	[0..1]	±		1633

36.1.17.23.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: Specifies when the transaction is to be executed relative to a linked transaction.

Impacted by: [C11 WithLinkageRule](#)

ProcessingPosition <PrcgPos> contains one of the following elements (see [ProcessingPosition8Choice](#) on page 1690 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1691
Or}	Proprietary <Prtry>	[1..1]	±		1691

Constraints

- **WithLinkageRule**

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending.

Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

36.1.17.23.2 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: [C72 ShortLongNumberRule](#)

MessageNumber <MsgNb> contains one of the following elements (see [DocumentNumber5Choice](#) on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1498
Or	LongNumber <LngNb>	[1..1]	Text		1498
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1498

Constraints

- **ShortLongNumberRule**

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

36.1.17.23.3 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see [References74Choice](#) on page 1569 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <ScetiesSttlmTxId>	[1..1]	Text		1570
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1570
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1570
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1570
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1570
Or	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1570
Or	PoolIdentification <PoolId>	[1..1]	Text		1570
Or	CommonIdentification <CmonId>	[1..1]	Text		1570
Or	TradeIdentification <TradId>	[1..1]	Text		1571
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1571

36.1.17.23.4 ReferenceOwner <RefOwnr>

Presence: [0..1]

Definition: Party that generates the reference.

ReferenceOwner <RefOwnr> contains one of the following elements (see [PartyIdentification127Choice](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1776
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1776

36.1.17.24 Linkages61

Definition: Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C79	1634
	MessageNumber <MsgNb>	[0..1]	±	C72	1634
	Reference <Ref>	[1..1]	±		1635
	LinkedQuantity <LkdQty>	[0..1]	±		1635
	ReferenceOwner <RefOwnr>	[0..1]	±		1636

Constraints

- **LinkedQuantityRule**

(Rule)

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

36.1.17.24.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: Specifies when the transaction is to be executed relative to a linked transaction.

Impacted by: [C79 WithLinkageRule](#)

ProcessingPosition <PrcgPos> contains one of the following elements (see [ProcessingPosition7Choice](#) on page 1684 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1684
Or}	Proprietary <Prtry>	[1..1]	±		1685

Constraints

- **WithLinkageRule**

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

36.1.17.24.2 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: [C72 ShortLongNumberRule](#)

MessageNumber <MsgNb> contains one of the following elements (see [DocumentNumber5Choice](#) on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1498
Or	LongNumber <LngNb>	[1..1]	Text		1498
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1498

Constraints

- **ShortLongNumberRule**

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

36.1.17.24.3 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see [References73Choice](#) on page 1571 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1571
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1571
Or	IntraBalanceMovementIdentification <IntraBalMvmntld>	[1..1]	Text		1572
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1572
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[1..1]	Text		1572
Or	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1572
Or	PoolIdentification <Poolld>	[1..1]	Text		1572
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1572

36.1.17.24.4 LinkedQuantity <LkdQty>

Presence: [0..1]

Definition: Quantity of financial instruments of the linked transaction to be paired-off or turned.

LinkedQuantity <LkdQty> contains one of the following elements (see [PairedOrTurnedQuantity5Choice](#) on page 1828 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±	C28	1828
Or}	TurnedQuantity <TrndQty>	[0..1]	±	C28	1828

36.1.17.24.5 ReferenceOwner <RefOwnr>

Presence: [0..1]

Definition: Party that generates the reference.

ReferenceOwner <RefOwnr> contains one of the following elements (see [PartyIdentification127Choice](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1776
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1776

36.1.17.25 Linkages59

Definition: Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C79	1636
	MessageNumber <MsgNb>	[0..1]	±	C72	1637
	Reference <Ref>	[1..1]	±		1637
	ReferenceOwner <RefOwnr>	[0..1]	±		1638

36.1.17.25.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: When the transaction is to be executed relative to a linked transaction.

Impacted by: [C79 WithLinkageRule](#)

ProcessingPosition <PrcgPos> contains one of the following elements (see [ProcessingPosition7Choice](#) on page 1684 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1684
Or}	Proprietary <Prtry>	[1..1]	±		1685

Constraints

- **WithLinkageRule**

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

36.1.17.25.2 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: [C72 ShortLongNumberRule](#)

MessageNumber <MsgNb> contains one of the following elements (see [DocumentNumber5Choice](#) on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1498
Or	LongNumber <LngNb>	[1..1]	Text		1498
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1498

Constraints

- **ShortLongNumberRule**

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

36.1.17.25.3 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see [References41Choice](#) on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1579
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1579
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1579
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1579
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1579
Or	PoolIdentification <PoolId>	[1..1]	Text		1580
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1580

36.1.17.25.4 ReferenceOwner <RefOwnr>

Presence: [0..1]

Definition: Party that generates the reference.

ReferenceOwner <RefOwnr> contains one of the following elements (see [PartyIdentification127Choice](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1776
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1776

36.1.17.26 Number22Choice

Definition: Choice number format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1638
Or}	Long <Lng>	[1..1]	±		1638

36.1.17.26.1 Short <Shrt>

Presence: [1..1]

Definition: Number of maximum 3 numeric text.

Datatype: [Exact3NumericText](#) on page 2317

36.1.17.26.2 Long <Lng>

Presence: [1..1]

Definition: Number of maximum 35 text, with the possibility to provide an issuer for the number identification.

Long <Lng> contains the following elements (see [GenericIdentification1](#) on page 1545 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1545
	SchemeName <SchmeNm>	[0..1]	Text		1545
	Issuer <Issr>	[0..1]	Text		1545

36.1.17.27 FormOfSecurity6Choice

Definition: Choice of format for the form of securities.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1639
Or}	Proprietary <Prtry>	[1..1]	±		1639

36.1.17.27.1 Code <Cd>

Presence: [1..1]

Definition: Form of the security expressed as an ISO 20022 code.

Datatype: [FormOfSecurity1Code](#) on page 2206

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

36.1.17.27.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Form of the security expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.28 BlockchainAddressWallet4

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		1640
	Type <Tp>	[0..1]	±		1640
	Name <Nm>	[0..1]	Text		1640
	Designation <Dsgnt>	[0..1]	Text		1640

36.1.17.28.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: [Max140Text on page 2318](#)

36.1.17.28.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.28.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: [Max70Text on page 2321](#)

36.1.17.28.4 Designation <Dsgnt>

Presence: [0..1]

Definition: Supplementary registration information applying to a specific block of units for dealing and reporting purposes. The supplementary registration information may be used when all the units are registered, for example, to a funds supermarket, but holdings for each investor have to be reconciled individually.

Datatype: [Max35Text on page 2320](#)

36.1.17.29 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		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

36.1.17.29.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: [Max140Text on page 2318](#)

36.1.17.29.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.29.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: [Max70Text on page 2321](#)

36.1.17.30 BlockChainAddressWallet2

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		1641
	Type <Tp>	[0..1]	±		1642
	Name <Nm>	[0..1]	Text		1642

36.1.17.30.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer."

Datatype: [Max140Text on page 2318](#)

36.1.17.30.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains one of the following elements (see [PurposeCode7Choice on page 1687](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1687
Or}	Proprietary <Prtry>	[1..1]	±		1687

36.1.17.30.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: [Max70Text on page 2321](#)

36.1.17.31 BlockChainAddressWallet1

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		1642
	Type <Tp>	[0..1]	±		1642
	Name <Nm>	[0..1]	Text		1643
	Designation <Dsgnt>	[0..1]	Text		1643

36.1.17.31.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

Datatype: [Max140Text on page 2318](#)

36.1.17.31.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains one of the following elements (see [PurposeCode7Choice on page 1687](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1687
Or}	Proprietary <Prtry>	[1..1]	±		1687

36.1.17.31.3 Name <Nm>

Presence: [0..1]

Definition: Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

Datatype: [Max70Text on page 2321](#)

36.1.17.31.4 Designation <Dsgnt>

Presence: [0..1]

Definition: Supplementary registration information applying to a specific block of units for dealing and reporting purposes. The supplementary registration information may be used when all the units are registered, for example, to a funds supermarket, but holdings for each investor have to be reconciled individually.

Datatype: [Max35Text on page 2320](#)

36.1.17.32 SecuritiesTransactionType59Choice

Definition: Choice of formats for settlement transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1643
Or}	Proprietary <Prtry>	[1..1]	±		1645

36.1.17.32.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: [SecuritiesTransactionType28Code on page 2285](#)

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).

CodeName	Name	Definition
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.

CodeName	Name	Definition
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
INTT	TradedInterestChanged	Relates to a cash movement resulting from a change in traded interest pursuant to a coupon rate adjustment.

36.1.17.32.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.33 SettlementTransactionCondition35Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1646
Or}	Proprietary <Prtry>	[1..1]	±		1646

36.1.17.33.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: [SettlementTransactionCondition13Code](#) on page 2292

CodeName	Name	Definition
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
PHYS	Physical	Securities are to be physically settled.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

36.1.17.33.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.34 SettlementTransactionCondition33Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1647
Or}	Proprietary <Prtry>	[1..1]	±		1648

36.1.17.34.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: [SettlementTransactionCondition14Code](#) on page 2292

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DIRT	Dirty	Taxable financial instruments are to be settled.
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.

CodeName	Name	Definition
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
NACT	NotAccountingRelated	Security transaction is not for accounting.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
PHYS	Physical	Securities are to be physically settled.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
UNEX	Unexposed	Delivery cannot be performed until money is received.
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

36.1.17.34.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.35 SettlementTransactionCondition34Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1649
Or}	Proprietary <Prtry>	[1..1]	±		1650

36.1.17.35.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: [SettlementTransactionCondition12Code](#) on page 2291

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DIRT	Dirty	Taxable financial instruments are to be settled.
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.

CodeName	Name	Definition
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
NACT	NotAccountingRelated	Security transaction is not for accounting.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
PHYS	Physical	Securities are to be physically settled.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
UNEX	Unexposed	Delivery cannot be performed until money is received.
INTS	InternalisedSettlement	The instruction was settled by the settlement internaliser/account servicer (eg custodian) in its own books and not through a securities settlement system (e.g. CSD system).
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

36.1.17.35.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.36 SettlementOrCorporateActionEvent30Choice

Definition: Choice between transaction type, corporate action event and settlement transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1651
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C14	1651

36.1.17.36.1 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see [SecuritiesTransactionType44Choice](#) on page 1665 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1665
Or}	Proprietary <Prtry>	[1..1]	±		1668

36.1.17.36.2 CorporateActionEventType <CorpActnEvtTp>

Presence: [1..1]

Definition: Specifies the type of corporate event.

Impacted by: [C14 EventTypeRule](#)

CorporateActionEventType <CorpActnEvtTp> contains one of the following elements (see [CorporateActionEventType88Choice](#) on page 1653 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1653
Or}	Proprietary <Prtry>	[1..1]	±		1660

Constraints

- **EventTypeRule**
(Rule)

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

36.1.17.37 SettlementOrCorporateActionEvent31Choice

Definition: Choice between transaction type, corporate action event and settlement transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1652
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C14	1652

36.1.17.37.1 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see [SecuritiesTransactionType48Choice](#) on page 1668 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1668
Or}	Proprietary <Prtry>	[1..1]	±		1671

36.1.17.37.2 CorporateActionEventType <CorpActnEvtTp>

Presence: [1..1]

Definition: Specifies the type of corporate event.

Impacted by: [C14 EventTypeRule](#)

CorporateActionEventType <CorpActnEvtTp> contains one of the following elements (see [CorporateActionEventType88Choice](#) on page 1653 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1653
Or}	Proprietary <Prtry>	[1..1]	±		1660

Constraints

- **EventTypeRule**

(Rule)

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

36.1.17.38 CorporateActionEventType88Choice

Definition: Choice of format for the repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1653
Or}	Proprietary <Prtry>	[1..1]	±		1660

Constraints

- **EventTypeRule**

(Rule)

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

36.1.17.38.1 Code <Cd>

Presence: [1..1]

Definition: Corporate action event type expressed as an ISO 20022 code.

Datatype: [CorporateActionEventType33Code on page 2177](#)

CodeName	Name	Definition
ACTV	ActiveTradingStatus	Trading in the security has commenced or security has been re-activated after a suspension in trading.
ATTI	Attachment	Combination of different security types to create a unit. Units are usually comprised of warrants and bonds or warrants and equities. Securities may be combined at the request of the security holder or based on market convention.
BRUP	Bankruptcy	Legal status of a company unable to pay creditors. Bankruptcy usually involves a formal court ruling. Securities may become valueless.
DFLT	BondDefault	Failure by the company to perform obligations defined as default events under the bond agreement and that have not been remedied.
BONU	BonusIssue	Bonus or capitalisation issue. Security holders receive additional assets free of payment from the issuer, in proportion to their holding.
EXRI	CallOnIntermediateSecurities	Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDI). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities.
CAPD	CapitalDistribution	Corporate event pays shareholders an amount in cash issued from the capital account. There is no reduction to the face value of a single share (or the share has no par value). The number of circulating shares remains unchanged.
CAPG	CapitalGainsDistribution	Event is the distribution of profits resulting from the sale of securities. Shareholders of mutual funds, unit trusts, or SICAVs are recipients of capital gains distributions and are often reinvested in additional shares of the fund.
CAPI	Capitalisation	Increase of the current principal of a debt instrument without increasing the nominal value. It normally arises from the incorporation of due but unpaid interest into the principal. This is commonly done by increasing the pool factor value, for example, capitalisation, and negative amortisation.
DRCA	CashDistributionFromNonEligibleSecuritiesSales	Distribution to shareholders of cash resulting from the selling of non-eligible securities, for example, in the frame of a depositary receipt program.
DVCA	CashDividend	Distribution of cash to shareholders, in proportion to their equity holding.

CodeName	Name	Definition
		Ordinary dividends are recurring and regular. Shareholder must take cash and may be offered a choice of currency.
CHAN	Change	Information regarding a change further described in the corporate action details.
COOP	CompanyOption	Company option may be granted by the company, allowing the holder to take up shares at some future date(s) at a pre arranged price in the company. A company may not grant options which enable the holder to take up unissued shares at a time which is five or more years from the date of the grant. Option holders are not members of a company. They are contingent creditors of a company and hence may, in some instances, be entitled to vote on and be bound by a scheme of arrangement between the creditors and the company. As many options have multiple exercise periods a company option will either lapse or carry on to the next expiry date.
CLSA	ClassActionProposedSettlement	Situation where interested parties seek restitution for financial loss. The security holder may be offered the opportunity to join a class action proceeding and would need to respond with an instruction.
CONS	Consent	Procedure that aims to obtain consent of holder to a proposal by the issuer or a third party without convening a meeting. For example, consent to change the terms of a bond.
CONV	Conversion	Conversion of securities (generally convertible bonds or preferred shares) into another form of securities (usually common shares) at a pre-stated price/ratio.
CREV	CreditEvent	Occurrence of credit derivative for which the issuer of one or several underlying securities is unable to fulfill its financial obligations (as defined in terms and conditions).
DECR	DecreaseInValue	Reduction of face value of a single share or the value of fund assets. The number of circulating shares/units remains unchanged. This event may include a cash payout to holders.
DETI	Detachment	Separation of components that comprise a security, for example, usually units comprised of warrants and bond or warrants and equity. Units may be broken up at the request of the security holder or based on market convention.
DSCL	Disclosure	Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer.

CodeName	Name	Definition
DVOP	DividendOption	Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares or cash. To be distinguished from DRIP as the company creates new share capital in exchange for the dividend rather than investing the dividend in the market.
DRIP	DividendReinvestment	Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend.
DRAW	Drawing	Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). Drawing is distinct from partial call since drawn bonds are chosen by lottery. Therefore, not every holder is affected in the same way.
DTCH	DutchAuction	Action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer.
EXOF	Exchange	Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation".
REDM	FinalMaturity	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity.
MCAL	FullCall	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity.
INCR	IncreaseInValue	Increase in the face value of a single security. The number of circulating securities remains unchanged.
PPMT	InstalmentCall	Instalment towards the purchase of equity capital, subject to an agreement between an issuer and a purchaser.
INTR	InterestPayment	Interest payment distributed to holders of an interest bearing asset.

CodeName	Name	Definition
RHDI	IntermediateSecuritiesDistribution	Distribution of intermediate securities that gives the holder the right to take part in a future event.
LIQU	LiquidationDividend	Distribution of cash, assets or both. Debt may be paid in order of priority based on preferred claims to assets specified by the security.
EXTM	MaturityExtension	As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval.
MRGR	Merger	Exchange of outstanding securities, initiated by the issuer which may include options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange.
NOOF	NonOfficialOffer	Offers that are not supervised or regulated by an official entity and being offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer.
CERT	NonUSTEFRADCertification	Non-US beneficial owner certification requirement for exchange of temporary to permanent notes.
ODLT	OddLotSalePurchase	Sale or purchase of odd-lots to/from the issuing company, initiated either by the holder of the security or through an offer made by the issuer.
OTHR	OtherEvent	Other event, use only when no other event type applies, for example, a new event type.
PARI	PariPassu	Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, for example, pari-passu or assimilation. May be scheduled in advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or may result from outside events, for example, merger, reorganisation, issue of supplementary tranches.
PCAL	PartialRedemptionWithoutPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT).
PRED	PartialRedemptionWithPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. The

CodeName	Name	Definition
		redemption is reflected in a pool factor reduction. No movement of securities occurs.
PINK	PayInKind	Interest payment, in any kind except cash, distributed to holders of an interest bearing asset.
PLAC	PlaceOfIncorporation	Changes in the state of incorporation for US companies and changes in the place of incorporation for foreign companies. Where shares need to be registered following the incorporation change, the holder(s) may have to elect the registrar.
PDEF	Prefunding	Also called partial defeasance. Issuer has money set aside to redeem a portion of an issue and the indenture states that the securities could be called earlier than the stated maturity.
PRIO	PriorityIssue	Form of open or public offer where, due to a limited amount of securities available, priority is given to existing shareholders.
BPUT	PutRedemption	Early redemption of a security at the election of the holder subject to the terms and condition of the issue with no reduction in nominal value.
REDO	Redenomination	Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency.
REMK	RemarketingAgreement	Purchase and sale of remarketed preferred equities/bonds through the negotiation of interest rate between the issuers and the holders.
BIDS	RepurchaseOffer	Repurchase offer / issuer bid / reverse rights. Offer to existing holders by the issuing company to repurchase its own securities. The objective of the offer is to reduce the number of outstanding securities.
SPLR	ReverseStockSplit	Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are increased accordingly.
RHTS	RightsIssue	Offer to holders of a security to subscribe for additional securities via the distribution of an intermediate security. Both processes are included in the same event.
DVSC	ScripDividend	Dividend or interest paid in the form of scrip.
SHPR	SharesPremiumDividend	Corporate event pays shareholders an amount in cash issued from the shares

CodeName	Name	Definition
		premium reserve. It is similar to a dividend but with different tax implications.
SMAL	SmallestNegotiableUnit	Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit.
SOFF	SpinOff	Distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment.
DVSE	StockDividend	Dividend paid to shareholders in the form of equities of the issuing corporation.
SPLF	StockSplit	Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly.
TREC	TaxReclaim	Event related to tax reclaim activities.
TEND	Tender	Offer made to holders by a third party, requesting them to sell (tender) or exchange their securities.
DLST	TradingStatusDelisted	Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation.
SUSP	TradingStatusSuspended	Trading in the security has been suspended.
EXWA	WarrantExercise	Option offered to holders to buy (call warrant) or to sell (put warrant) a specific amount of stock, cash, or commodity, at a predetermined price, during a predetermined period of time (which usually corresponds to the life of the issue).
WTRC	WithholdingTaxReliefCertification	Certification process for withholding tax reduction or exemption based on the tax status of the holder.
WRTH	Worthless	Booking out of valueless securities.
ACCU	Accumulation	Funds related event in which the income (for example accumulation units) that accrues during an accounting period is retained within the fund instead of being paid away to investors. The retained income is nonetheless deemed to have been distributed to investors for tax purposes.
MTNG	SecuritiesHoldersMeeting	Ordinary or annual or extraordinary or special general meeting.

CodeName	Name	Definition
INFO	Information	Information provided by the issuer having no accounting/financial impact on the holder.
TNDP	TaxOnNonDistributedProceeds	Taxable component on non-distributed proceeds, for example, Australian deemed income or US 871m income regulation.

36.1.17.38.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Corporate action event type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.39 SecuritiesTradeDetails100

Definition: Details of the securities trade.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[0..1]	±		1660
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		1661
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C41	1661
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		1661

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **TradeDateTimeUTCRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

36.1.17.39.1 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.17.39.2 OpeningSettlementDate <OpngSttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

OpeningSettlementDate <OpngSttlmDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.17.39.3 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C41 NumberRule](#)

Datatype: [Max3Number](#) on page 2316

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

36.1.17.39.4 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtl>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: [Max350Text](#) on page 2319

36.1.17.40 RestrictionIdentification1

Definition: Restriction References applied on the transaction for which the securities settlement condition modification is requested.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		1662
	Identification <Id>	[1..1]	Text		1662

36.1.17.40.1 Code <Cd>

Presence: [1..1]

Definition: Restriction identification removal or addition applied on the transaction expressed as a code.

Datatype: [RestrictionReference1Code on page 2264](#)

CodeName	Name	Definition
ADDC	AddCashRestrictionReference	Addition of a cash restriction reference representing a cash sub-balance to be utilised within the settlement instruction for the debiting or crediting of cash.
ADDS	AddSecuritiesRestrictionReference	Addition of a securities restriction reference representing a securities sub-position to be utilised within the settlement instruction for the delivery or receipt of securities.
REMC	RemoveCashRestrictionReference	Removal of a cash restriction reference, already present within the settlement instruction, representing a cash sub-balance to be utilised within the settlement instruction for the debiting or crediting of cash.
REMS	RemoveSecuritiesRestrictionReference	Removal of a securities restriction reference, already present within the settlement instruction, representing a securities sub-position to be utilised within the settlement instruction for the delivery or receipt of securities.

36.1.17.40.2 Identification <Id>

Presence: [1..1]

Definition: Restriction identification applied on the transaction.

Datatype: [Max35Text on page 2320](#)

36.1.17.41 SecuritiesTransactionType43Choice

Definition: Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1662
Or}	Proprietary <Prtry>	[1..1]	±		1665

36.1.17.41.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: SecuritiesTransactionType25Code on page 2278

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).

CodeName	Name	Definition
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.

CodeName	Name	Definition
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
REBL	Rebalancing	Relates to a rebalanced transaction.

36.1.17.41.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.42 SecuritiesTransactionType44Choice

Definition: Choice of formats for settlement transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1665
Or}	Proprietary <Prtry>	[1..1]	±		1668

36.1.17.42.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: [SecuritiesTransactionType26Code](#) on page 2280

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.

CodeName	Name	Definition
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.

CodeName	Name	Definition
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REBL	Rebalancing	Relates to a rebalanced transaction.

36.1.17.42.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.43 SecuritiesTransactionType48Choice

Definition: Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1668
Or}	Proprietary <Prtry>	[1..1]	±		1671

36.1.17.43.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: [SecuritiesTransactionType27Code](#) on page 2283

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.

CodeName	Name	Definition
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than

CodeName	Name	Definition
		another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.

CodeName	Name	Definition
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
REBL	Rebalancing	Relates to a rebalanced transaction.
TRIN	TransferIn	Transaction is an incoming credit to an account on the shareholders register, and is not linked to a shift in investment (subscription or switch), but to account management.
TOUT	TransferOut	Transaction is a debit to an account on the shareholders register, and is not linked to a shift in investment (redemption or switch), but to account management.

36.1.17.43.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.44 SecuritiesTransactionType47Choice

Definition: Choice of formats for settlement transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1674

36.1.17.44.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: [SecuritiesTransactionType23Code](#) on page 2274

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.

CodeName	Name	Definition
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.

CodeName	Name	Definition
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

36.1.17.44.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchemeNm>	[0..1]	Text		1583

36.1.17.45 SecuritiesTransactionType46Choice

Definition: Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1674
Or}	Proprietary <Prtry>	[1..1]	±		1677

36.1.17.45.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: [SecuritiesTransactionType22Code](#) on page 2271

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.

CodeName	Name	Definition
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.

CodeName	Name	Definition
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).

CodeName	Name	Definition
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.

36.1.17.45.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchemeNm>	[0..1]	Text		1583

36.1.17.46 SecuritiesTransactionType45Choice

Definition: Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1677
Or}	Proprietary <Prtry>	[1..1]	±		1679

36.1.17.46.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: [SecuritiesTransactionType24Code](#) on page 2276

CodeName	Name	Definition
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
BSBK	BuySellBack	Relates to a buy sell back transaction.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.

CodeName	Name	Definition
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CORP	CorporateAction	Relates to a corporate action.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
CLAI	MarketClaim	Relates to a market claim.
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.

CodeName	Name	Definition
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

36.1.17.46.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.47 SecurityClassificationType2Choice

Definition: Choice between a CFI code and an other type of identification for the classification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CFI <CFI>	[1..1]	IdentifierSet		1680
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1680

36.1.17.47.1 CFI <CFI>

Presence: [1..1]

Definition: Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification.

Datatype: CFIOct2015Identifier on page 2314

36.1.17.47.2 AlternateClassification <AltrnClssfctn>

Presence: [1..1]

Definition: Other type of classification of the financial instrument.

AlternateClassification <AltrnClssfctn> contains the following elements (see GenericIdentification3 on page 1586 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1586
	Issuer <Issr>	[0..1]	Text		1586

36.1.17.48 SafekeepingPlaceFormat29Choice

Definition: Choice between formats for the place of safekeeping.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			1680
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1681
	Identification <Id>	[0..1]	Text		1681
Or	Country <Ctry>	[1..1]	CodeSet	C3	1681
Or	TypeAndIdentification <TpAndId>	[1..1]			1681
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1682
	Identification <Id>	[1..1]	IdentifierSet	C1	1682
Or}	Proprietary <Prtry>	[1..1]	±		1682

36.1.17.48.1 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		1681
	Identification <Id>	[0..1]	Text		1681

36.1.17.48.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: [SafekeepingPlace3Code on page 2265](#)

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

36.1.17.48.1.2 Identification <Id>

Presence: [0..1]

Definition: Additional information about the place of safekeeping.

Datatype: [Max35Text on page 2320](#)

36.1.17.48.2 Country <Ctry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a country code.

Impacted by: [C3 Country](#)

Datatype: [CountryCode on page 2184](#)

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

36.1.17.48.3 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		1682
	Identification <Id>	[1..1]	IdentifierSet	C1	1682

36.1.17.48.3.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: SafekeepingPlace1Code on page 2265

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

36.1.17.48.3.2 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping.

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 2313

Constraints

- **AnyBIC**

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

36.1.17.48.4 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 1581 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1581
	Identification <Id>	[0..1]	Text		1581

36.1.17.49 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		1683
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1683

36.1.17.49.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: [Max5NumericText](#) on page 2320

36.1.17.49.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.50 Reporting7Choice

Definition: Choice of format for the reporting type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1683
Or}	Proprietary <Prtry>	[1..1]	±		1684

36.1.17.50.1 Code <Cd>

Presence: [1..1]

Definition: Third party reporting information expressed as an ISO 20022 code.

Datatype: [Reporting1Code](#) on page 2261

CodeName	Name	Definition
STEX	StockExchange	Trade details are to be reported to a stock exchange.
REGU	RegulatoryOrganisation	Trade details are to be reported to a regulatory organisation.

36.1.17.50.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Third party reporting information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.51 ProcessingPosition7Choice

Definition: Choice of format for the processing position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1684
Or}	Proprietary <Prtry>	[1..1]	±		1685

Constraints

- **WithLinkageRule**

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

36.1.17.51.1 Code <Cd>

Presence: [1..1]

Definition: Processing position expressed as an ISO 20022 code.

Datatype: [ProcessingPosition3Code on page 2240](#)

CodeName	Name	Definition
AFTE	After	Specifies that the transaction/instruction is to be executed after the linked transaction/instruction.

CodeName	Name	Definition
WITH	With	Specifies that the transaction/instruction is to be executed with the linked transaction/instruction.
BEFO	Before	Specifies that the transaction/instruction is to be executed before the linked transaction/instruction.
INFO	Information	Specifies that the transactions/ instructions are linked for information purposes only.

36.1.17.51.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Processing position expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchemeNm>	[0..1]	Text		1583

36.1.17.52 Role6Choice

Definition: Choice of format for a party role.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1685
Or	Proprietary <Prtry>	[1..1]	±		1686
Or}	Text <Txt>	[1..1]	Text		1687

36.1.17.52.1 Code <Cd>

Presence: [1..1]

Definition: Role of the party in the activity expressed as an ISO 20022 code.

Datatype: [InvestmentFundRole2Code](#) on page 2211

CodeName	Name	Definition
FMCO	FundManagementCompany	Party that sets up a fund, decides upon the investment strategy, appoints agents, and is responsible for the promotion and the marketing of the fund. This party makes all the strategic decisions related to a fund.
REGI	Registrar	Party responsible for keeping track of the owners of securities. In the investment fund business, this party keeps the

CodeName	Name	Definition
		investor registry of the fund, and administers investor accounts and related records. It is appointed by the fund management company.
TRAG	TransferAgent	Party appointed by the fund management company. This party updates records of investor accounts to reflect the daily investor purchases, redemptions, switches, transfers, and re-registrations. It ensures the timely settlement of transactions, and may provide tax information to the investor and/or to its intermediaries. It may calculate, collect, and rebate commissions. It prepares and distributes confirmations reflecting transactions, resulting in unit or cash account movements to the investor or the investor's intermediary. It responds to inquiries concerning account status, and processes the income distribution.
INTR	Intermediary	Party that provides services to investors relating to financial products. These services may include some, or all of, provision of information and advice on products, placement of investment orders, transmission of payment, custody of assets, and the administration of rights and benefits. In the specific framework of investment funds industry, an intermediary may present information about funds to potential investors, and solicit orders for the fund. This intermediary may facilitate the transmission of the orders and information from/to the investors and/or other intermediaries. The intermediary receives commission from the Fund and/or fees from the investor.
DIST	Distributor	Party that act as a wholesaler of funds.
CONC	Concentrator	Party that acts as an aggregator of funds, also called a funds hub.
UCL1	UnderlyingClient1	Underlying client of the intermediary.
UCL2	UnderlyingClient2	Underlying client of underlying client 1.
TRAN	TransmittingAgent	Party that transmits the instruction, advice, notification or report.

36.1.17.52.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Role of the party in the activity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.52.3 Text <Txt>

Presence: [1..1]

Definition: Role of the party in the activity.

Datatype: [Max350Text](#) on page 2319

36.1.17.53 PurposeCode7Choice

Definition: Choice between a code and or a data source scheme to determine the account type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1687
Or}	Proprietary <Prtry>	[1..1]	±		1687

36.1.17.53.1 Code <Cd>

Presence: [1..1]

Definition: Securities account purpose as an ISO 20022 code.

Datatype: [SecuritiesAccountPurposeType1Code](#) on page 2265

CodeName	Name	Definition
MARG	Margin	Account is used when financing is done by the broker.
SHOR	ShortSale	Account is used for short sale orders.
ABRD	Abroad	Account is located in a financial institution outside the country where the transaction is taking place.
CEND	Centralised	Account and all its related positions are held in one location.
DVPA	CashDVP	Account is used for settlement upon delivery, or a collection on a delivery basis.
PHYS	Physical	Account is used for physical domestic safekeeping.

36.1.17.53.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities account purpose as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.54 Linkages40

Definition: Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	±		1688

36.1.17.54.1 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see [References47Choice](#) on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1580
Or	PoolIdentification <PoolId>	[1..1]	Text		1580
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1580
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1580
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1581

36.1.17.55 RepurchaseType21Choice

Definition: Choice of format for the repurchase transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1688
Or}	Proprietary <Prtry>	[1..1]	±		1689

36.1.17.55.1 Code <Cd>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as an ISO 20022 code.

Datatype: [RepurchaseType8Code](#) on page 2263

CodeName	Name	Definition
PADJ	PrincipalExposureAdjustment	Relates to a principal adjustment.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.

36.1.17.55.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.56 RevaluationIndicator3Choice

Definition: Choice of format for the revaluation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1689
Or}	Proprietary <Prtry>	[1..1]	±		1689

36.1.17.56.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.56.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Revaluation information provided as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.57 ProcessingPosition9Choice

Definition: Choice of format for the processing position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1690
Or}	Proprietary <Prtry>	[1..1]	±		1690

36.1.17.57.1 Code <Cd>

Presence: [1..1]

Definition: Processing position expressed as an ISO 20022 code.

Datatype: [ProcessingPosition5Code](#) on page 2241

CodeName	Name	Definition
INFO	Information	Specifies that the transactions/ instructions are linked for information purposes only.

36.1.17.57.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Processing position expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.58 ProcessingPosition8Choice

Definition: Choice of format for the processing position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1691
Or}	Proprietary <Prtry>	[1..1]	±		1691

Constraints

- **WithLinkageRule**

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

36.1.17.58.1 Code <Cd>

Presence: [1..1]

Definition: Processing position expressed as an ISO 20022 code.

Datatype: [ProcessingPosition4Code on page 2240](#)

CodeName	Name	Definition
AFTE	After	Specifies that the transaction/instruction is to be executed after the linked transaction/instruction.
BEFO	Before	Specifies that the transaction/instruction is to be executed before the linked transaction/instruction.
WITH	With	Specifies that the transaction/instruction is to be executed with the linked transaction/instruction.

36.1.17.58.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Processing position expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.59 UnilateralSplit3Choice

Definition: Specifies the matching processing change requested.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1692
Or}	Proprietary <Prtry>	[1..1]	±		1692

36.1.17.59.1 Code <Cd>

Presence: [1..1]

Definition: Unilateral split expressed as an ISO 20022 code.

Datatype: [SecuritiesTransactionType5Code on page 2288](#)

CodeName	Name	Definition
TRAD	Trade	Relates to the settlement of a trade.

36.1.17.59.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unilateral split expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.60 LinkageType3Choice

Definition: Choice of format for the linkage type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1692
Or}	Proprietary <Prtry>	[1..1]	±		1693

36.1.17.60.1 Code <Cd>

Presence: [1..1]

Definition: Linkage type expressed as an ISO 20022 code.

Datatype: [LinkageType1Code on page 2212](#)

CodeName	Name	Definition
LINK	Link	Request is to link the referenced transactions.
UNLK	Unlink	Request is to unlink the referenced transactions.

CodeName	Name	Definition
SOFT	Soft	Request is to soft link the referenced transactions.

36.1.17.60.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Linkage type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.61 RepurchaseType22Choice

Definition: Choice of format for the repurchase transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1693
Or}	Proprietary <Prtry>	[1..1]	±		1694

36.1.17.61.1 Code <Cd>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as an ISO 20022 code.

Datatype: [RepurchaseType9Code](#) on page 2263

CodeName	Name	Definition
PAIR	Pairoff	Relates to a transaction that is paired off and netted against one or more previous transactions. A paired off transaction is a buyback to offset and effectively liquidate a prior sale of securities or a sellback to offset and effectively liquidate a prior buy of securities.
PADJ	PrincipalExposureAdjustment	Relates to a principal adjustment.
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.

CodeName	Name	Definition
CADJ	Swap	Relates to a swap/substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

36.1.17.61.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.62 SettlementStandingInstructionDatabase4Choice

Definition: Choice of format for the standing settlement instruction information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1694

36.1.17.62.1 Code <Cd>

Presence: [1..1]

Definition: Settlement standing instruction database expressed as an ISO 20022 code.

Datatype: [SettlementStandingInstructionDatabase1Code on page 2289](#)

CodeName	Name	Definition
INTE	InternalDatabase	The settlement standing instruction database to be used is the receiver's internal database.
BRKR	BrokerDatabase	The settlement standing instruction database to be used is the broker's database.
VEND	VendorDatabase	The settlement standing instruction database to be used is the database of the vendor.

36.1.17.62.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement standing instruction database expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.63 DeliveryReturn3Choice

Definition: Choice of format for the delivery return information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.17.63.1 Code <Cd>

Presence: [1..1]

Definition: Delivery return expressed as an ISO 20022 code.

Datatype: [DeliveryReturn1Code](#) on page 2185

CodeName	Name	Definition
UNRE	UnrecognisedDelivery	Original delivery is not recognized.
DQUA	WrongQuantity	Wrong quantity delivered in the original instruction.
DMON	WrongSettlementAmount	Wrong settlement amount settled in the original delivery.
PART	PartialDelivery	Only a portion of the original transaction quantity was delivered by the Central Securities Depository (CSD).
SAFE	AccountMissing	Account information is missing in the original delivery.
DUEB	DueBiillMissing	Due bill information missing in the original delivery.
PARD	PartialReturn	Portion of the original transaction quantity was returned by the receiver.

36.1.17.63.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Delivery return expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.64 RegistrationReason5

Definition: Reason of registration.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1696
{Or	Code <Cd>	[1..1]	CodeSet		1696
Or}	Proprietary <Prtry>	[1..1]	±		1697
	AdditionalInformation <AddtlInf>	[0..1]	Text		1697

36.1.17.64.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason of the holding status.

Code <Cd> contains one of the following **Registration10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1696
Or}	Proprietary <Prtry>	[1..1]	±		1697

36.1.17.64.1.1 Code <Cd>

Presence: [1..1]

Definition: Registration information expressed as an ISO 20022 code.

Datatype: [Registration2Code](#) on page 2242

CodeName	Name	Definition
PTYH	PartyHold	You or your party set the instruction in a hold/frozen/preadvice mode.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.

CodeName	Name	Definition
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.

36.1.17.64.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Registration information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.64.2 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.17.65 SecuritiesCertificate4

Definition: Physical representation of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1697
	Issuer <Issr>	[0..1]	Text		1698
	SchemeName <SchmeNm>	[0..1]	Text		1698

Constraints

- **ISO8532AndIssuerSchemeNameRule**

(Rule)

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

36.1.17.65.1 Number <Nb>

Presence: [1..1]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Datatype: [Max35Text](#) on page 2320

36.1.17.65.2 Issuer <Issr>

Presence: [0..1]

Definition: Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

Datatype: [Max35Text on page 2320](#)

36.1.17.65.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: [Max35Text on page 2320](#)

36.1.17.66 ModificationCancellationAllowed4Choice

Definition: Choice of format for the modification cancellation information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1698
Or}	Proprietary <Prtry>	[1..1]	±		1698

36.1.17.66.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether a third party is allowed to modify or cancel the transaction.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2316](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.66.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Modification, cancellation allowed information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.67 LetterOfGuarantee4Choice

Definition: Choice of format for the letter of guarantee information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1699
Or}	Proprietary <Prtry>	[1..1]	±		1699

36.1.17.67.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.67.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Letter of guarantee information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.68 AutomaticBorrowing7Choice

Definition: Choice of format for the automatic borrowing information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1699
Or}	Proprietary <Prtry>	[1..1]	±		1700

36.1.17.68.1 Code <Cd>

Presence: [1..1]

Definition: Condition for automatic borrowing expressed as an ISO 20022 code.

Datatype: [AutoBorrowing2Code](#) on page 2172

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.

CodeName	Name	Definition
YBOR	Automatic	Automatic borrowing should take place.
RTRN	Return	Return of stocks should take place.

36.1.17.68.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Condition for automatic borrowing expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.69 AutomaticBorrowing6Choice

Definition: Choice of format for the automatic borrowing information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1700
Or}	Proprietary <Prtry>	[1..1]	±		1700

36.1.17.69.1 Code <Cd>

Presence: [1..1]

Definition: Condition for automatic borrowing expressed as an ISO 20022 code.

Datatype: [AutoBorrowing1Code](#) on page 2172

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.
YBOR	Automatic	Automatic borrowing should take place.

36.1.17.69.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Condition for automatic borrowing expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.70 Tracking4Choice

Definition: Choice of format for the tracking information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1701
Or}	Proprietary <Prtry>	[1..1]	±		1701

36.1.17.70.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.70.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Tracking information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.71 TaxCapacityParty4Choice

Definition: Choice of format for the tax capacity information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

36.1.17.71.1 Code <Cd>

Presence: [1..1]

Definition: Party tax capacity expressed as an ISO 20022 code.

Datatype: [TaxLiability1Code](#) on page 2299

CodeName	Name	Definition
PRIN	TaxPrincipal	Settlement party is acting as a principal for tax liability.
AGEN	TaxAgent	Settlement party is acting as an agent for tax liability.

36.1.17.71.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Party tax capacity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.72 SettlementSystemMethod4Choice

Definition: Choice of format for the settlement system/method.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1703

36.1.17.72.1 Code <Cd>

Presence: [1..1]

Definition: Settlement system expressed as an ISO 20022 code.

Datatype: [SettlementSystemMethod1Code](#) on page 2289

CodeName	Name	Definition
NSET	Default	Settle through the default settlement system/method. If there is a standing instruction in place for settlement through the alternate settlement system/method, then this standing instruction is to be ignored.

CodeName	Name	Definition
YSET	Alternative	Settle through the alternate settlement system/method. If there is a standing instruction in place for settlement through the default settlement system/method, then this standing instruction is to be ignored.

36.1.17.72.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement system expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.73 SettlingCapacity7Choice

Definition: Choice of format for the settlement capacity information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1703
Or}	Proprietary <Prtry>	[1..1]	±		1704

36.1.17.73.1 Code <Cd>

Presence: [1..1]

Definition: Settlement capacity expressed as an ISO 20022 code.

Datatype: [SettlingCapacity2Code](#) on page 2298

CodeName	Name	Definition
SAGE	SettlingAgent	Settlement party is trading and settling transactions in financial instruments on behalf of its client(s).
CUST	SettlingCustodian	Settlement party is a custodian. It receives/delivers the securities and carries out custodial duties.
SPRI	SettlingPrincipal	Settlement party is settling its own trades.
RISP	SettlingRisklessPrincipal	Party settles trades that were simultaneously offset.

36.1.17.73.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement capacity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.74 Restriction5Choice

Definition: Choice of format for the securities restriction information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1704
Or}	Proprietary <Prtry>	[1..1]	±		1704

36.1.17.74.1 Code <Cd>

Presence: [1..1]

Definition: Restrictions expressed as an ISO 20022 code.

Datatype: [OwnershipLegalRestrictions1Code](#) on page 2216

CodeName	Name	Definition
A144	USLegal144A	Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A.
NRST	NoRestrictions	Ownership or transfer of a security that is not subject to restrictions.
RSTR	Restrictions	Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A.

36.1.17.74.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Restrictions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.75 RepurchaseType23Choice

Definition: Choice of format for the repurchase transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1705
Or}	Proprietary <Prtry>	[1..1]	±		1705

36.1.17.75.1 Code <Cd>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as an ISO 20022 code.

Datatype: [RepurchaseType10Code](#) on page 2262

CodeName	Name	Definition
PAIR	Pairoff	Relates to a transaction that is paired off and netted against one or more previous transactions. A paired off transaction is a buyback to offset and effectively liquidate a prior sale of securities or a sellback to offset and effectively liquidate a prior buy of securities.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.
CADJ	Swap	Relates to a swap/substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

36.1.17.75.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.76 NettingEligibility4Choice

Definition: Choice of format for the netting eligibility information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1706
Or}	Proprietary <Prtry>	[1..1]	±		1706

36.1.17.76.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.76.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Netting eligibility expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.77 FXStandingInstruction4Choice

Definition: Choice of format for the forex standing instruction information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1707
Or}	Proprietary <Prtry>	[1..1]	±		1707

36.1.17.77.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the forex standing instruction in place should apply.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2316](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.77.2 Proprietary <Prtry>

Presence: [1..1]

Definition: FX Standing instruction information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.78 CentralCounterPartyEligibility4Choice

Definition: Choice of format for the CCP eligibility information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1707
Or}	Proprietary <Prtry>	[1..1]	±		1707

36.1.17.78.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2316](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.78.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Central counterparty eligibility information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.79 BlockTrade4Choice

Definition: Choice of format for the block trade information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1708
Or}	Proprietary <Prtry>	[1..1]	±		1708

36.1.17.79.1 Code <Cd>

Presence: [1..1]

Definition: Block parent or child information expressed as an ISO 20022 code.

Datatype: [BlockTrade1Code](#) on page 2172

CodeName	Name	Definition
BLPA	Parent	Transaction is a block trade parent.
BLCH	Child	Transaction is a block trade child.

36.1.17.79.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Block parent or child information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.80 PriorityNumeric4Choice

Definition: Choice of format for the priority.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1709
Or}	Proprietary <Prtry>	[1..1]	±		1709

36.1.17.80.1 Numeric <Nmrc>

Presence: [1..1]

Definition: Specifies the execution priority of the instruction with a number between 0001 and 9999.

Datatype: Exact4NumericText on page 2318

36.1.17.80.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the execution priority of the instruction with a proprietary scheme.

Proprietary <Prtry> contains the following elements (see GenericIdentification30 on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.81 HoldIndicator6

Definition: Specifies whether the transaction is on hold/blocked/frozen.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1709
	Reason <Rsn>	[0..*]	±		1709

36.1.17.81.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

Datatype: One of the following values must be used (see YesNoIndicator on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.81.2 Reason <Rsn>

Presence: [0..*]

Definition: Specifies the reason of the registration status.

Reason <Rsn> contains the following elements (see [RegistrationReason5](#) on page 1696 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1696
{Or	Code <Cd>	[1..1]	CodeSet		1696
Or}	Proprietary <Prtry>	[1..1]	±		1697
	AdditionalInformation <AddtlInf>	[0..1]	Text		1697

36.1.17.82 Linkages41

Definition: Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±		1710
	SecuritiesSettlementTransactionIdentification <SctiesStlmTxld>	[1..1]	Text		1710

36.1.17.82.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: When the transaction is to be executed relative to a linked transaction - for information only.

ProcessingPosition <PrcgPos> contains one of the following elements (see [ProcessingPosition9Choice](#) on page 1690 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1690
Or}	Proprietary <Prtry>	[1..1]	±		1690

36.1.17.82.2 SecuritiesSettlementTransactionIdentification <SctiesStlmTxld>

Presence: [1..1]

Definition: Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: [Max35Text](#) on page 2320

36.1.17.83 TradeOriginator3Choice

Definition: Choice of format for the trading capacity of the party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1711
Or}	Proprietary <Prtry>	[1..1]	±		1711

36.1.17.83.1 Code <Cd>

Presence: [1..1]

Definition: Trading party capacity expressed as an ISO 20022 code.

Datatype: OriginatorRole2Code on page 2215

CodeName	Name	Definition
SINT	SystematicInternaliser	Firms which, on an organised, frequent and systematic basis deal on their own account by executing client orders outside a regulated market or a Multilateral Trading Facility. SI's will have the obligation to provide, and make public, a definite bid and offer quote for liquid securities. They act as "mini"exchanges.
MLTF	MultilateralTradingFacility	Multilateral system which brings together multiple third-party buying and selling interests in financial instruments in a way that results in a contract.
RMKT	RegulatedMarket	Market on which financial instruments can be traded according to rules defined by the stock exchange.
MKTM	MarketMaker	Dealer or specialist that is trading for their own account in the OTC market. Market makers are expected to maintain an orderly market by being available to buy or sell.
INVE	Investor	Party, either an individual or organisation, whose assets are being invested.
TAGT	TransfertAgent	Party appointed by the fund management company. It updates records of investor accounts to reflect the daily investor purchases, redemptions, switches, transfers, and re-registrations. It ensures the timely settlement of transactions, and may provide tax information to the investor and/or to its intermediaries. It may calculate, collect, and rebate commissions. It prepares and distributes confirmations reflecting transactions, resulting in unit or cash account movements to the investor or the investor's intermediary. It responds to inquiries concerning account status, and processes the income distribution.

36.1.17.83.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trading party capacity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.84 InvestorCapacity4Choice

Definition: Choice of format for the investor capacity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1712
Or}	Proprietary <Prtry>	[1..1]	±		1712

36.1.17.84.1 Code <Cd>

Presence: [1..1]

Definition: Investor capacity expressed as an ISO 20022 code.

Datatype: [Eligibility1Code](#) on page 2188

CodeName	Name	Definition
ELIG	EligibleCounterparty	Eligible customers are the most sophisticated level of investor, able to opt out of some the protections afforded by conduct of business rules.
RETL	RetailClient	Retail customers are the least sophisticated level of investor.
PROF	ProfessionalClient	Professional customers are, for example, investment firms, credit institutions, insurance companies.

36.1.17.84.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Investor capacity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.85 Reporting6Choice

Definition: Choice of format for the reporting type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1713
Or}	Proprietary <Prtry>	[1..1]	±		1713

36.1.17.85.1 Code <Cd>

Presence: [1..1]

Definition: Third party reporting information expressed as an ISO 20022 code.

Datatype: Reporting2Code on page 2262

CodeName	Name	Definition
STEX	StockExchange	Trade details are to be reported to a stock exchange.
REGU	RegulatoryOrganisation	Trade details are to be reported to a regulatory organisation.
DEFR	DeferredReport	Report is deferred, for example, because the order was executed in partial fills.

36.1.17.85.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Third party reporting information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.86 OpeningClosing3Choice

Definition: Choice of format for the opening closing information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1713
Or}	Proprietary <Prtry>	[1..1]	±		1714

36.1.17.86.1 Code <Cd>

Presence: [1..1]

Definition: Opening closing information expressed as an ISO 20022 code.

Datatype: [OpeningClosing1Code on page 2215](#)

CodeName	Name	Definition
CLOP	ClosePosition	Indicates that the trade is to close a position.
OPEP	OpenPosition	Indicates that the trade is to open a position.

36.1.17.86.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Opening closing information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.87 SecuritiesRTGS4Choice

Definition: Choice of format for the securities RTGS information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1714
Or}	Proprietary <Prtry>	[1..1]	±		1714

36.1.17.87.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2316](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.87.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities RTGS information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.88 RepurchaseType13Choice

Definition: Choice of format for the repurchase transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1715
Or}	Proprietary <Prtry>	[1..1]	±		1715

36.1.17.88.1 Code <Cd>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as an ISO 20022 code.

Datatype: [RepurchaseType6Code](#) on page 2262

CodeName	Name	Definition
CADJ	Swap	Relates to a Swap/Substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

36.1.17.88.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.89 Registration9Choice

Definition: Choice of format for the registration information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1716
Or}	Proprietary <Prtry>	[1..1]	±		1716

36.1.17.89.1 Code <Cd>

Presence: [1..1]

Definition: Registration information expressed as an ISO 20022 code.

Datatype: [Registration1Code on page 2241](#)

CodeName	Name	Definition
NREG	StreetName	Hold the securities in street name. If there is a standing instruction in place to register on receipt, then this standing instruction is to be ignored.
YREG	Registered	Register on receipt. If there is a standing instruction in place to hold the securities in street name, then this standing instruction is to be ignored.

36.1.17.89.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Registration information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.90 BeneficialOwnership4Choice

Definition: Choice of format for the beneficial ownership.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1716
Or}	Proprietary <Prtry>	[1..1]	±		1717

36.1.17.90.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether there is change of beneficial ownership.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2316](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.90.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Beneficial ownership information expressed a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.91 LegalFramework3Choice

Definition: Choice of format for the legal framework.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1717
Or}	Proprietary <Prtry>	[1..1]	±		1717

36.1.17.91.1 Code <Cd>

Presence: [1..1]

Definition: Legal framework expressed as an ISO 20022 code.

Datatype: [LegalFramework1Code on page 2212](#)

CodeName	Name	Definition
FRAN	PensionLivree	Relates to the French legal framework for repos, that is, relates to a "Pension Livrée".

36.1.17.91.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Legal framework expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.92 UpdateType15Choice

Definition: Choice of format for the update information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1718
Or}	Proprietary <Prtry>	[1..1]	±		1718

36.1.17.92.1 Code <Cd>

Presence: [1..1]

Definition: Indicates whether the report is complete or contains changes only.

Datatype: [StatementUpdateType1Code](#) on page 2299

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

36.1.17.92.2 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 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.93 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	1718
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1719
	ExchangeRate <XchgRate>	[1..1]	Rate		1719
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C16	1720

36.1.17.93.1 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 2170

Constraints

- **ActiveCurrency**

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

36.1.17.93.2 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 2170

Constraints

- **ActiveCurrency**

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

36.1.17.93.3 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 2317

36.1.17.93.4 ResultingAmount <RsltgAmt>

Presence: [1..1]

Definition: Counter value of a foreign exchange conversion.

Impacted by: [C1 ActiveCurrency](#)__, [C16 CurrencyAmount](#)__

Datatype: [ActiveCurrencyAndAmount](#) on page 2166

Constraints

- **ActiveCurrency**

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

36.1.17.94 OptionStyle8Choice

Definition: Choice of format for the option style.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1720
Or}	Proprietary <Prtry>	[1..1]	±		1721

36.1.17.94.1 Code <Cd>

Presence: [1..1]

Definition: Option style expressed as an ISO 20022 code.

Datatype: [OptionStyle2Code on page 2215](#)

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
EURO	European	Option that can be exercised on expiry date only.

36.1.17.94.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Option style expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.95 ClassificationType32Choice

Definition: Choice of format for the classification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1721
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1721

36.1.17.95.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

Presence: [1..1]

Definition: ISO 10962 Classification of Financial Instrument (CFI).

Datatype: [CFIOct2015Identifier on page 2314](#)

36.1.17.95.2 AlternateClassification <AltrnClssfctn>

Presence: [1..1]

Definition: Proprietary classification of financial instrument.

AlternateClassification <AltrnClssfctn> contains the following elements (see [GenericIdentification36 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1584
	Issuer <Issr>	[1..1]	Text		1584
	SchemeName <SchmeNm>	[0..1]	Text		1584

36.1.17.96 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		1722
Or}	Proprietary <Prtry>	[1..1]	±		1725

36.1.17.96.1 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 2208

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.

CodeName	Name	Definition
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
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

CodeName	Name	Definition
		separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the 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

CodeName	Name	Definition
		the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

36.1.17.96.2 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 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.17.97 YieldedOrValueType1Choice

Definition: Choice of value type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1725
Or}	ValueType <ValTp>	[1..1]	CodeSet		1725

36.1.17.97.1 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 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.97.2 ValueType <ValTp>

Presence: [1..1]

Definition: Type of value in which the price is expressed.

Datatype: [PriceValueType1Code](#) on page 2240

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.

36.1.17.98 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		1726
	Envelope <Envlp>	[1..1]	(External Schema)		1726

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

36.1.17.98.1 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 2319

36.1.17.98.2 Envelope <Envlp>

Presence: [1..1]

Definition: Technical element wrapping the supplementary data.

Type: (External Schema)

Technical component that contains the validated supplementary data information. This technical envelope allows to segregate the supplementary data information from any other information.

36.1.17.99 RateOrName1Choice

Definition: Choice between a percentage rate or a rate name.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C45	1727
Or}	RateName <RateNm>	[1..1]	±		1727

36.1.17.99.1 Rate <Rate>

Presence: [1..1]

Definition: Pricing expressed as a rate.

Impacted by: [C45 SignRule](#)

Rate <Rate> contains the following elements (see [Rate2](#) on page 1840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1841
	Rate <Rate>	[1..1]	Rate		1841

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

36.1.17.99.2 RateName <RateNm>

Presence: [1..1]

Definition: Pricing expressed as a rate name.

RateName <RateNm> contains the following elements (see [RateName1](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1842
	RateName <RateNm>	[1..1]	Text		1842

36.1.17.100 NumberCount1Choice

Definition: Choice of number count type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1728
Or}	TotalNumber <TtlNb>	[1..1]		C9, C6	1728
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1728
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1729

Constraints

- **CurrentInstructionNumberRule**

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

36.1.17.100.1 CurrentInstructionNumber <CurlInstrNb>

Presence: [1..1]

Definition: Sequential number of the instruction in a range of linked settlement instructions.

Datatype: Exact3NumericText on page 2317

36.1.17.100.2 TotalNumber <TtlNb>

Presence: [1..1]

Definition: Total numbers of settlement transactions, receipts and deliveries, and the concerned settlement transaction number.

Impacted by: C9 CurrentInstructionNumberRule, C6 BlockTradeGuideline

TotalNumber <TtlNb> contains the following **TotalNumber1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1728
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1729

Constraints

- **BlockTradeGuideline**

(Guideline)

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000. The children must have an incremental CurrentInstructionNumber from 001 to 999.

For more details, see the relevant market practice document on www.smpg.info.

- **CurrentInstructionNumberRule**

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

36.1.17.100.2.1 CurrentInstructionNumber <CurlInstrNb>

Presence: [1..1]

Definition: Sequential number of the instruction in a range of linked settlement instructions.

Datatype: Exact3NumericText on page 2317

36.1.17.100.2 TotalOfLinkedInstructions <TtIOfLkdInstrs>

Presence: [1..1]

Definition: Total number of settlement instructions that are linked together.

Datatype: [Exact3NumericText on page 2317](#)

36.1.17.101 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		1729
Or}	Long <Lng>	[1..1]	Text		1729

36.1.17.101.1 Short <Shrt>

Presence: [1..1]

Definition: Number of maximum 3 numeric text.

Datatype: [Exact3NumericText on page 2317](#)

36.1.17.101.2 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 2318](#)

36.1.18 Organisation Identification

36.1.18.1 OrganisationIdentification29

Definition: Unique and unambiguous way to identify an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C1	1729
	LEI <LEI>	[0..1]	IdentifierSet		1730
	Other <Othr>	[0..*]			1730
	Identification <Id>	[1..1]	Text		1730
	SchemeName <SchmeNm>	[0..1]			1730
{Or	Code <Cd>	[1..1]	CodeSet		1731
Or}	Proprietary <Prtry>	[1..1]	Text		1731
	Issuer <Issr>	[0..1]	Text		1731

36.1.18.1.1 AnyBIC <AnyBIC>

Presence: [0..1]

Definition: Business identification code of the organisation.

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 2313

Constraints

- **AnyBIC**

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

36.1.18.1.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 2315

36.1.18.1.3 Other <Othr>

Presence: [0..*]

Definition: Unique identification of an organisation, as assigned by an institution, using an identification scheme.

Other <Othr> contains the following **GenericOrganisationIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1730
	SchemeName <SchmeNm>	[0..1]			1730
{Or	Code <Cd>	[1..1]	CodeSet		1731
Or}	Proprietary <Prtry>	[1..1]	Text		1731
	Issuer <Issr>	[0..1]	Text		1731

36.1.18.1.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: Max35Text on page 2320

36.1.18.1.3.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following **OrganisationIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1731
Or}	Proprietary <Prtry>	[1..1]	Text		1731

36.1.18.1.3.2.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: [ExternalOrganisationIdentification1Code on page 2192](#)

36.1.18.1.3.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: [Max35Text on page 2320](#)

36.1.18.1.3.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: [Max35Text on page 2320](#)

36.1.18.2 OrganisationIdentification31

Definition: Unique and unambiguous way to identify an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C1	1731
	Other <Othr>	[0..*]			1732
	Identification <Id>	[1..1]	Text		1732
	SchemeName <SchmeNm>	[0..1]			1732
{Or	Code <Cd>	[1..1]	CodeSet		1733
Or}	Proprietary <Prtry>	[1..1]	Text		1733
	Issuer <Issr>	[0..1]	Text		1733

36.1.18.2.1 AnyBIC <AnyBIC>

Presence: [0..1]

Definition: Code allocated to an institution by the ISO 9362 Registration Authority as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: [C1 AnyBIC](#)

Datatype: [AnyBICDec2014Identifier on page 2313](#)

Constraints

- **AnyBIC**

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

36.1.18.2.2 Other <Othr>

Presence: [0..*]

Definition: Unique identification of an organisation, as assigned by an institution, using an identification scheme.

Other <Othr> contains the following **GenericOrganisationIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1732
	SchemeName <SchmeNm>	[0..1]			1732
{Or	Code <Cd>	[1..1]	CodeSet		1733
Or}	Proprietary <Prtry>	[1..1]	Text		1733
	Issuer <Issr>	[0..1]	Text		1733

36.1.18.2.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: [Max35Text on page 2320](#)

36.1.18.2.2.2 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		1733
Or}	Proprietary <Prtry>	[1..1]	Text		1733

36.1.18.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: [ExternalOrganisationIdentification1Code on page 2192](#)

36.1.18.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: [Max35Text on page 2320](#)

36.1.18.2.2.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: [Max35Text on page 2320](#)

36.1.19 Party Identification

36.1.19.1 PartyIdentification15

Definition: Organised structure that is set up for a particular purpose, for example, a business, government body, department, charity, or financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Country <Ctry>	[0..1]	CodeSet	C3	1733
	Identification <Id>	[1..1]	Text		1734

36.1.19.1.1 Country <Ctry>

Presence: [0..1]

Definition: Country in which the organisation is registered.

Impacted by: [C3 Country](#)

Datatype: [CountryCode on page 2184](#)

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004

– *Error Text:* Invalid Country Code.

36.1.19.1.2 Identification <Id>

Presence: [1..1]

Definition: Description of an organisation.

Datatype: [Max35Text on page 2320](#)

36.1.19.2 Counterparty15Choice

Definition: Choice between buyer and seller.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C54, C58	1734
Or}	Buyer <Buyr>	[1..1]	±	C54, C58	1735

36.1.19.2.1 Seller <Sellr>

Presence: [1..1]

Definition: Party that sells goods or services, or a financial instrument.

Impacted by: [C54 SafekeepingAccountOrBlockChainAddress1Rule](#), [C58 SafekeepingAccountOrBlockChainAddress2Rule](#)

Seller <Sellr> contains the following elements (see [PartyIdentificationAndAccount196 on page 1745](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrnId>	[0..1]	±		1746
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1747
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1747
	ProcessingDate <PrcgDt>	[0..1]	±		1747
	ProcessingIdentification <PrcgId>	[0..1]	Text		1748
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1748

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True
/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
/BlockchainAddressOrWallet is present
Following Must be True
/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.19.2.2 Buyer <Buyr>

Presence: [1..1]

Definition: Party that buys goods or services, or a financial instrument.

Impacted by: C54 SafekeepingAccountOrBlockChainAddress1Rule, C58 SafekeepingAccountOrBlockChainAddress2Rule

Buyer <Buyr> contains the following elements (see PartyIdentificationAndAccount196 on page 1745 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrId>	[0..1]	±		1746
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1747
	BlockchainAddressOrWallet <BlckChainAdrOrWlIt>	[0..1]	±		1747
	ProcessingDate <PrcgDt>	[0..1]	±		1747
	ProcessingIdentification <PrcgId>	[0..1]	Text		1748
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1748

Constraints

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.19.3 PartyIdentificationAndAccount199

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1737
	LEI <LEI>	[0..1]	IdentifierSet		1737
	AlternateIdentification <AltrId>	[0..1]	±		1738
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1738
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1738
	ProcessingDate <PrcgDt>	[0..1]	±		1738
	ProcessingIdentification <PrcgId>	[0..1]	Text		1739
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1739

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.19.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see [PartyIdentification120Choice](#) on page 1774 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1774
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1775
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1775

36.1.19.3.2 LEI <LEI>

Presence: [0..1]

Definition: Legal Entity Identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 2315

36.1.19.3.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see [AlternatePartyIdentification7](#) on page 1781 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1782
	Country <Ctry>	[1..1]	CodeSet	C3	1782
	AlternateIdentification <AltrnId>	[1..1]	Text		1782

36.1.19.3.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount22](#) on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1403
	Type <Tp>	[0..1]	±		1403
	Name <Nm>	[0..1]	Text		1403

36.1.19.3.5 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 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

36.1.19.3.6 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date/time at which the instruction was processed by the specified party.

ProcessingDate <PrcgDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.19.3.7 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: [Max35Text](#) on page 2320

36.1.19.3.8 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

Impacted by: [C7 AdditonalDetailsGuideline](#)

AdditionalInformation <AddtlInf> contains the following elements (see [PartyTextInformation1](#) on page 1783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1784
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1784
	RegistrationDetails <RegnDtls>	[0..1]	Text		1784

Constraints

- **AdditonalDetailsGuideline**

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

36.1.19.4 PartyIdentificationAndAccount198

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1740
	LEI <LEI>	[0..1]	IdentifierSet		1741
	AlternateIdentification <AltrId>	[0..1]	±		1741
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1741
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		1741
	ProcessingIdentification <PrcgId>	[0..1]	Text		1741
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1742

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.19.4.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see [PartyIdentification120Choice](#) on page 1774 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1774
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1775
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1775

36.1.19.4.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: [LEIIdentifier](#) on page 2315

36.1.19.4.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see [AlternatePartyIdentification7](#) on page 1781 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1782
	Country <Ctry>	[1..1]	CodeSet	C3	1782
	AlternateIdentification <AltrnId>	[1..1]	Text		1782

36.1.19.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

Datatype: [Max35Text](#) on page 2320

36.1.19.4.5 BlockchainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

Datatype: [Max140Text](#) on page 2318

36.1.19.4.6 ProcessingIdentification <Prcgld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: [Max35Text](#) on page 2320

36.1.19.4.7 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party.

Impacted by: [C7 AdditonalDetailsGuideline](#)

AdditionalInformation <AddtlInf> contains the following elements (see [PartyTextInformation1](#) on page 1783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1784
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1784
	RegistrationDetails <RegnDtls>	[0..1]	Text		1784

Constraints

- **AdditonalDetailsGuideline**

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

36.1.19.5 PartyIdentificationAndAccount197

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1743
	LEI <LEI>	[0..1]	IdentifierSet		1743
	AlternateIdentification <AltrnId>	[0..1]	±		1743
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1744
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1744
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1744
	ProcessingIdentification <PrctlId>	[0..1]	Text		1744
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1745

Constraints

- **IdentificationNationalityOfInvestorRule**

(Rule)

Identification and/or Nationality must be present.

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition
/SafekeepingAccount is present
Following Must be True
/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
/BlockchainAddressOrWallet is present
Following Must be True
/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.19.5.1 Identification <Id>

Presence: [0..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see [PartyIdentification120Choice](#) on page 1774 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1774
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1775
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1775

36.1.19.5.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: [LEIIdentifier](#) on page 2315

36.1.19.5.3 AlternateIdentification <Altrnd>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see [AlternatePartyIdentification7](#) on page 1781 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1782
	Country <Ctry>	[1..1]	CodeSet	C3	1782
	AlternateIdentification <AltrnId>	[1..1]	Text		1782

36.1.19.5.4 Nationality <Ntlty>

Presence: [0..1]

Definition: Nationality of the investor or country of incorporation (for a company).

Impacted by: C3 Country

Datatype: CountryCode on page 2184

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

36.1.19.5.5 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

Datatype: Max35Text on page 2320

36.1.19.5.6 BlockchainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

Datatype: Max140Text on page 2318

36.1.19.5.7 ProcessingIdentification <Prcgld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: Max35Text on page 2320

36.1.19.5.8 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party.

Impacted by: C7 AdditonalDetailsGuideline

AdditionalInformation <AddtlInf> contains the following elements (see PartyTextInformation1 on page 1783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1784
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1784
	RegistrationDetails <RegnDtls>	[0..1]	Text		1784

Constraints

- **AdditonalDetailsGuideline**

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

36.1.19.6 PartyIdentificationAndAccount196

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrnId>	[0..1]	±		1746
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1747
	BlockchainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	±		1747
	ProcessingDate <PrcgDt>	[0..1]	±		1747
	ProcessingIdentification <PrcgId>	[0..1]	Text		1748
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1748

Constraints

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
/BlockchainAddressOrWallet is present
Following Must be True
/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.19.6.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see [PartyIdentification120Choice](#) on page 1774 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1774
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1775
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1775

36.1.19.6.2 LEI <LEI>

Presence: [0..1]

Definition: Legal Entity Identification as an alternate identification for a party.

Datatype: [LEIIdentifier](#) on page 2315

36.1.19.6.3 AlternateIdentification <Altrnd>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see [AlternatePartyIdentification7](#) on page 1781 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1782
	Country <Ctry>	[1..1]	CodeSet	C3	1782
	AlternateIdentification <AltrnId>	[1..1]	Text		1782

36.1.19.6.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

36.1.19.6.5 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

36.1.19.6.6 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date/time at which the instruction was processed by the specified party.

ProcessingDate <PrcgDt> contains one of the following elements (see [DateAndDate2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.19.6.7 ProcessingIdentification <Prcgld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: [Max35Text on page 2320](#)

36.1.19.6.8 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

Impacted by: [C7 AdditonalDetailsGuideline](#)

AdditionalInformation <AddtlInf> contains the following elements (see [PartyTextInformation1 on page 1783](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1784
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1784
	RegistrationDetails <RegnDtls>	[0..1]	Text		1784

Constraints

- **AdditonalDetailsGuideline**

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

36.1.19.7 PartyIdentificationAndAccount195

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1749
	LEI <LEI>	[0..1]	IdentifierSet		1749
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1749
	BlockChainAddressOrWallet <BlickChainAdrOrWllt>	[0..1]	±		1750
	ProcessingIdentification <Prcgld>	[0..1]	Text		1750

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True
/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
/BlockchainAddressOrWallet is present
Following Must be True
/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.19.7.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see [PartyIdentification120Choice](#) on page 1774 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1774
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1775
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1775

36.1.19.7.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: [LEIIdentifier](#) on page 2315

36.1.19.7.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

36.1.19.7.4 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

36.1.19.7.5 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: [Max35Text](#) on page 2320

36.1.19.8 Intermediary44

Definition: Party that provides services to investors relating to financial products (Investment Funds).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1750
	Role <Role>	[0..1]	±		1751
	Account <Acct>	[0..1]	±		1751

36.1.19.8.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identifier of the intermediary.

Identification <Id> contains the following elements (see [PartyIdentification136](#) on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1779

36.1.19.8.2 Role <Role>

Presence: [0..1]

Definition: Function performed by the intermediary (investment funds).

Role <Role> contains one of the following elements (see [Role6Choice](#) on page 1685 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1685
Or	Proprietary <Prtry>	[1..1]	±		1686
Or}	Text <Txt>	[1..1]	Text		1687

36.1.19.8.3 Account <Acct>

Presence: [0..1]

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

Account <Acct> contains the following elements (see [Account29](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1399
	AccountServicer <AcctSvcr>	[0..1]	±		1399

36.1.19.9 Party38Choice

Definition: Nature or use of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OrganisationIdentification <OrgId>	[1..1]	±		1751
Or}	PrivateIdentification <PrvtId>	[1..1]	±		1752

36.1.19.9.1 OrganisationIdentification <OrgId>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

OrganisationIdentification <OrgId> contains the following elements (see [OrganisationIdentification29](#) on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C1	1729
	LEI <LEI>	[0..1]	IdentifierSet		1730
	Other <Othr>	[0..*]			1730
	Identification <Id>	[1..1]	Text		1730
	SchemeName <SchmeNm>	[0..1]			1730
{Or	Code <Cd>	[1..1]	CodeSet		1731
Or}	Proprietary <Prtry>	[1..1]	Text		1731
	Issuer <Issr>	[0..1]	Text		1731

36.1.19.9.2 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 1784 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DateAndPlaceOfBirth <DtAndPlcOfBirth>	[0..1]			1784
	BirthDate <BirthDt>	[1..1]	Date		1785
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		1785
	CityOfBirth <CityOfBirth>	[1..1]	Text		1785
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C3	1785
	Other <Othr>	[0..*]			1786
	Identification <Id>	[1..1]	Text		1786
	SchemeName <SchmeNm>	[0..1]			1786
{Or	Code <Cd>	[1..1]	CodeSet		1786
Or}	Proprietary <Prtry>	[1..1]	Text		1786
	Issuer <Issr>	[0..1]	Text		1787

36.1.19.10 CashParties36

Definition: Payment processes required to transfer cash from the debtor to the creditor.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1753
	DebtorAgent <DbtrAgt>	[0..1]	±		1753
	Creditor <Cdtr>	[0..1]	±		1754
	CreditorAgent <CdtrAgt>	[0..1]	±		1754
	Intermediary <Intrmy>	[0..1]	±		1755

36.1.19.10.1 Debtor <Dbtr>

Presence: [0..1]

Definition: Party that owes an amount of money to the (ultimate) creditor.

Debtor <Dbtr> contains the following elements (see [PartyIdentificationAndAccount164](#) on page 1757 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1757
	LEI <LEI>	[0..1]	IdentifierSet		1758
	AlternateIdentification <AltrnId>	[0..1]	±		1758
	CashAccount <CshAcct>	[0..1]	±		1758
	ChargesAccount <ChrgsAcct>	[0..1]	±		1758
	CommissionAccount <ComssnAcct>	[0..1]	±		1759
	TaxAccount <TaxAcct>	[0..1]	±		1759
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1759

36.1.19.10.2 DebtorAgent <DbtrAgt>

Presence: [0..1]

Definition: Financial institution servicing an account for the debtor.

DebtorAgent <DbtrAgt> contains the following elements (see [PartyIdentificationAndAccount171](#) on page 1760 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1760
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1760
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1761
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1761
	LEI <LEI>	[0..1]	IdentifierSet		1761
	AlternateIdentification <AltrnId>	[0..1]	±		1762
	CashAccount <CshAcct>	[0..1]	±		1762
	ChargesAccount <ChrgsAcct>	[0..1]	±		1762
	CommissionAccount <ComssnAcct>	[0..1]	±		1762
	TaxAccount <TaxAcct>	[0..1]	±		1763
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1763

36.1.19.10.3 Creditor <Cdtr>

Presence: [0..1]

Definition: Party to which an amount of money is due.

Creditor <Cdtr> contains the following elements (see [PartyIdentificationAndAccount164](#) on page 1757 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1757
	LEI <LEI>	[0..1]	IdentifierSet		1758
	AlternateIdentification <AltrnId>	[0..1]	±		1758
	CashAccount <CshAcct>	[0..1]	±		1758
	ChargesAccount <ChrgsAcct>	[0..1]	±		1758
	CommissionAccount <ComssnAcct>	[0..1]	±		1759
	TaxAccount <TaxAcct>	[0..1]	±		1759
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1759

36.1.19.10.4 CreditorAgent <CdtrAgt>

Presence: [0..1]

Definition: Financial institution servicing an account for the creditor.

CreditorAgent <CdtrAgt> contains the following elements (see [PartyIdentificationAndAccount171](#) on page 1760 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1760
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1760
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1761
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1761
	LEI <LEI>	[0..1]	IdentifierSet		1761
	AlternateIdentification <AltrnId>	[0..1]	±		1762
	CashAccount <CshAcct>	[0..1]	±		1762
	ChargesAccount <ChrgsAcct>	[0..1]	±		1762
	CommissionAccount <ComssnAcct>	[0..1]	±		1762
	TaxAccount <TaxAcct>	[0..1]	±		1763
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1763

36.1.19.10.5 Intermediary <Intrmy>

Presence: [0..1]

Definition: Financial institution through which the transaction must pass to reach the account with institution.

Intermediary <Intrmy> contains the following elements (see [PartyIdentificationAndAccount171](#) on page 1760 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1760
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1760
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1761
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1761
	LEI <LEI>	[0..1]	IdentifierSet		1761
	AlternateIdentification <AltrnId>	[0..1]	±		1762
	CashAccount <CshAcct>	[0..1]	±		1762
	ChargesAccount <ChrgsAcct>	[0..1]	±		1762
	CommissionAccount <ComssnAcct>	[0..1]	±		1762
	TaxAccount <TaxAcct>	[0..1]	±		1763
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1763

36.1.19.11 PartyIdentificationAndAccount165

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1756
	LEI <LEI>	[0..1]	IdentifierSet		1756
	AlternateIdentification <AltrId>	[0..1]	±		1756
	ProcessingIdentification <PrcgId>	[0..1]	Text		1756
	AdditionalInformation <AddtInf>	[0..1]	±	C7	1757

36.1.19.11.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see [PartyIdentification120Choice](#) on page 1774 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1774
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1775
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1775

36.1.19.11.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 2315

36.1.19.11.3 AlternateIdentification <AltrId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrId> contains the following elements (see [AlternatePartyIdentification7](#) on page 1781 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1782
	Country <Ctry>	[1..1]	CodeSet	C3	1782
	AlternateIdentification <AltrId>	[1..1]	Text		1782

36.1.19.11.4 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: [Max35Text](#) on page 2320

36.1.19.11.5 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party.

Impacted by: [C7 AdditionalDetailsGuideline](#)

AdditionalInformation <AddtlInf> contains the following elements (see [PartyTextInformation1](#) on page 1783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1784
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1784
	RegistrationDetails <RegnDtls>	[0..1]	Text		1784

Constraints

- **AdditionalDetailsGuideline**

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

36.1.19.12 PartyIdentificationAndAccount164

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1757
	LEI <LEI>	[0..1]	IdentifierSet		1758
	AlternateIdentification <AltrnId>	[0..1]	±		1758
	CashAccount <CshAcct>	[0..1]	±		1758
	ChargesAccount <ChrgsAcct>	[0..1]	±		1758
	CommissionAccount <ComssnAcct>	[0..1]	±		1759
	TaxAccount <TaxAcct>	[0..1]	±		1759
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1759

36.1.19.12.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see [PartyIdentification120Choice](#) on page 1774 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1774
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1775
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1775

36.1.19.12.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: [LEIIdentifier](#) on page 2315

36.1.19.12.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see [AlternatePartyIdentification7](#) on page 1781 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1782
	Country <Ctry>	[1..1]	CodeSet	C3	1782
	AlternateIdentification <AltrnId>	[1..1]	Text		1782

36.1.19.12.4 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see [CashAccountIdentification5Choice](#) on page 1400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1400
Or}	Proprietary <Prtry>	[1..1]	Text		1401

36.1.19.12.5 ChargesAccount <ChrgsAcct>

Presence: [0..1]

Definition: Account to be used for charges/fees if different from the account for payment.

ChargesAccount <ChrgsAcct> contains one of the following elements (see [CashAccountIdentification5Choice on page 1400](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1400
Or}	Proprietary <Prtry>	[1..1]	Text		1401

36.1.19.12.6 CommissionAccount <ComssnAcct>

Presence: [0..1]

Definition: Account to be used for commission if different from the account for payment.

CommissionAccount <ComssnAcct> contains one of the following elements (see [CashAccountIdentification5Choice on page 1400](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1400
Or}	Proprietary <Prtry>	[1..1]	Text		1401

36.1.19.12.7 TaxAccount <TaxAcct>

Presence: [0..1]

Definition: Account to be used for taxes if different from the account for payment.

TaxAccount <TaxAcct> contains one of the following elements (see [CashAccountIdentification5Choice on page 1400](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1400
Or}	Proprietary <Prtry>	[1..1]	Text		1401

36.1.19.12.8 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

Impacted by: [C5 AdditionalDetailsRule](#)

AdditionalInformation <AddtlInf> contains the following elements (see [PartyTextInformation2 on page 1783](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1783
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1783

Constraints

• **AdditionalDetailsRule**

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

36.1.19.13 PartyIdentificationAndAccount171

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1760
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1760
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1761
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1761
	LEI <LEI>	[0..1]	IdentifierSet		1761
	AlternateIdentification <AltrnId>	[0..1]	±		1762
	CashAccount <CshAcct>	[0..1]	±		1762
	ChargesAccount <ChrgsAcct>	[0..1]	±		1762
	CommissionAccount <ComssnAcct>	[0..1]	±		1762
	TaxAccount <TaxAcct>	[0..1]	±		1763
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1763

36.1.19.13.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification133Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1760
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1761
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1761

36.1.19.13.1.1 BICFI <BICFI>

Presence: [1..1]

Definition: Code allocated to a financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: C2 BICFI

Datatype: [BICFIDec2014Identifier on page 2314](#)

Constraints

- **BICFI**

(Rule)

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00001
- *Error Text:* Invalid FI BIC.

36.1.19.13.1.2 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following elements (see [NameAndAddress5 on page 1790](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1790
	Address <Adr>	[0..1]	±		1790

36.1.19.13.1.3 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1584
	Issuer <Issr>	[1..1]	Text		1584
	SchemeName <SchmeNm>	[0..1]	Text		1584

36.1.19.13.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: [LEIIdentifier on page 2315](#)

36.1.19.13.3 Alternateldentification <Altrnid>

Presence: [0..1]

Definition: Alternate identification for a party.

Alternateldentification <Altrnid> contains the following elements (see [AlternatePartyIdentification7](#) on page 1781 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1782
	Country <Ctry>	[1..1]	CodeSet	C3	1782
	Alternateldentification <Altrnid>	[1..1]	Text		1782

36.1.19.13.4 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see [CashAccountIdentification5Choice](#) on page 1400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1400
Or}	Proprietary <Prtry>	[1..1]	Text		1401

36.1.19.13.5 ChargesAccount <ChrgsAcct>

Presence: [0..1]

Definition: Account to be used for charges/fees if different from the account for payment.

ChargesAccount <ChrgsAcct> contains one of the following elements (see [CashAccountIdentification5Choice](#) on page 1400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1400
Or}	Proprietary <Prtry>	[1..1]	Text		1401

36.1.19.13.6 CommissionAccount <ComssnAcct>

Presence: [0..1]

Definition: Account to be used for commission if different from the account for payment.

CommissionAccount <ComssnAcct> contains one of the following elements (see [CashAccountIdentification5Choice on page 1400](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1400
Or}	Proprietary <Prtry>	[1..1]	Text		1401

36.1.19.13.7 TaxAccount <TaxAcct>

Presence: [0..1]

Definition: Account to be used for taxes if different from the account for payment.

TaxAccount <TaxAcct> contains one of the following elements (see [CashAccountIdentification5Choice on page 1400](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1400
Or}	Proprietary <Prtry>	[1..1]	Text		1401

36.1.19.13.8 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

Impacted by: [C5 AdditionalDetailsRule](#)

AdditionalInformation <AddtlInf> contains the following elements (see [PartyTextInformation2 on page 1783](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1783
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1783

Constraints

- **AdditionalDetailsRule**

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

36.1.19.14 PartyIdentification149

Definition: Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1764
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1765
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1765
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

36.1.19.14.1 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	1764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1765
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1765
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1765

36.1.19.14.1.1 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 2313

Constraints

- **AnyBIC**

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008

– *Error Text:* Invalid BIC.

36.1.19.14.1.2 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 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1584
	Issuer <Issr>	[1..1]	Text		1584
	SchemeName <SchmeNm>	[0..1]	Text		1584

36.1.19.14.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see [NameAndAddress5](#) on page 1790 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1790
	Address <Adr>	[0..1]	±		1790

36.1.19.14.1.4 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 2184

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00004

– *Error Text:* Invalid Country Code.

36.1.19.14.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: [LEIIdentifier on page 2315](#)

36.1.19.15 PartyIdentification148

Definition: Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1766
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1766
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1767
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1767
	LEI <LEI>	[0..1]	IdentifierSet		1767
	ProcessingIdentification <PrctlId>	[0..1]	Text		1767

36.1.19.15.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification122Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1766
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1767
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1767

36.1.19.15.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: [C1 AnyBIC](#)

Datatype: [AnyBICDec2014Identifier on page 2313](#)

Constraints

- **AnyBIC**

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

36.1.19.15.1.2 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

NameAndAddress <NmAndAdr> contains the following elements (see [NameAndAddress5](#) on page 1790 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1790
	Address <Adr>	[0..1]	±		1790

36.1.19.15.1.3 Country <Ctry>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: [C3 Country](#)

Datatype: [CountryCode](#) on page 2184

Constraints

• **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

36.1.19.15.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: [LEIIdentifier](#) on page 2315

36.1.19.15.3 ProcessingIdentification <Prcgld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: [Max35Text](#) on page 2320

36.1.19.16 PartyIdentification146

Definition: Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1768
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1768
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1769
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1769
	LEI <LEI>	[0..1]	IdentifierSet		1769
	AlternateIdentification <AltrId>	[0..1]	±		1769
	ProcessingDate <PrdgDt>	[0..1]	±		1770
	ProcessingIdentification <PrcgId>	[0..1]	Text		1770
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1770

36.1.19.16.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following **PartyIdentification122Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1768
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1769
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1769

36.1.19.16.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 2313

Constraints

- **AnyBIC**

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

36.1.19.16.1.2 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

NameAndAddress <NmAndAdr> contains the following elements (see [NameAndAddress5](#) on page 1790 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1790
	Address <Adr>	[0..1]	±		1790

36.1.19.16.1.3 Country <Ctry>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: [C3 Country](#)

Datatype: [CountryCode](#) on page 2184

Constraints

• **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

36.1.19.16.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: [LEIIdentifier](#) on page 2315

36.1.19.16.3 AlternatIdentification <Altrnd>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see [AlternatePartyIdentification7](#) on page 1781 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1782
	Country <Ctry>	[1..1]	CodeSet	C3	1782
	AlternateIdentification <AltrnId>	[1..1]	Text		1782

36.1.19.16.4 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date/time at which the instruction was processed by the specified party.

ProcessingDate <PrcgDt> contains one of the following elements (see [DateAndDate2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.19.16.5 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: [Max35Text](#) on page 2320

36.1.19.16.6 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

Impacted by: [C7 AdditonalDetailsGuideline](#)

AdditionalInformation <AddtlInf> contains the following elements (see [PartyTextInformation1](#) on page 1783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtIs>	[0..1]	Text		1784
	PartyContactDetails <PtyCtctDtIs>	[0..1]	Text		1784
	RegistrationDetails <RegnDtIs>	[0..1]	Text		1784

Constraints

- **AdditonalDetailsGuideline**

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

36.1.19.17 PartyIdentification144

Definition: Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

36.1.19.17.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the party.

Identification <Id> contains one of the following elements (see [PartyIdentification127Choice](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1776
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1776

36.1.19.17.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: [LEIIdentifier](#) on page 2315

36.1.19.18 Pledgee3

Definition: Identifies the entity to which the financial instruments are pledged.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1772
{Or	TypeAndIdentification <TpAndId>	[1..1]			1772
	Identification <Id>	[1..1]	IdentifierSet	C1	1772
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1773
Or	Identification <Id>	[1..1]			1773
	Identification <Id>	[0..1]	Text		1773
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1774
Or}	Proprietary <Prtry>	[1..1]	±		1774
	LEI <LEI>	[0..1]	IdentifierSet		1774

Constraints

• **PledgeeTypeAndIdentificationOrLEIRule**

(Rule)

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00384

– *Error Text:* PledgeeTypeAndIdentification or LEI must be present.

36.1.19.18.1 PledgeeTypeAndIdentification <PldgeeTpAndId>

Presence: [0..1]

Definition: Unique identification of the party.

PledgeeTypeAndIdentification <PldgeeTpAndId> contains one of the following **PledgeeFormat5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TypeAndIdentification <TpAndId>	[1..1]			1772
	Identification <Id>	[1..1]	IdentifierSet	C1	1772
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1773
Or	Identification <Id>	[1..1]			1773
	Identification <Id>	[0..1]	Text		1773
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1774
Or}	Proprietary <Prtry>	[1..1]	±		1774

36.1.19.18.1.1 TypeAndIdentification <TpAndId>

Presence: [1..1]

Definition: Identification of the entity to which the financial instruments are pledged expressed as a code and a BIC.

TypeAndIdentification <TpAndId> contains the following **PledgeeTypeAndAnyBICIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet	C1	1772
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1773

36.1.19.18.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the entity to which the financial instruments are pledged, expressed as a BIC.

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 2313

Constraints

- **AnyBIC**

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

36.1.19.18.1.1.2 PledgeeType <PldgeeTp>

Presence: [1..1]

Definition: Entity to which the financial instruments are pledged expressed as a code.

Datatype: PledgeeType1Code on page 2239

CodeName	Name	Definition
CPTY	Counterparty	Financial instruments are pledged to a counterparty.
REGB	RegulatoryBody	Financial instruments are pledged to a regulatory body.

36.1.19.18.1.2 Identification <Id>

Presence: [1..1]

Definition: Identification of the entity to which the financial instruments are pledged, expressed as a code and a narrative description.

Identification <Id> contains the following **PledgeeTypeAndText1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		1773
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1774

36.1.19.18.1.2.1 Identification <Id>

Presence: [0..1]

Definition: Additional information about the entity to which the financial instruments are pledged.

Datatype: Max35Text on page 2320

36.1.19.18.1.2.2 PledgeeType <PldgeeTp>

Presence: [1..1]

Definition: Entity to which the financial instruments are pledged expressed as a code.

Datatype: [PledgeeType1Code on page 2239](#)

CodeName	Name	Definition
CPTY	Counterparty	Financial instruments are pledged to a counterparty.
REGB	RegulatoryBody	Financial instruments are pledged to a regulatory body.

36.1.19.18.1.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Identification of the entity to which the financial instruments are pledged expressed as a proprietary type and narrative description.

Proprietary <Prtry> contains the following elements (see [GenericIdentification80 on page 1582](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1582
	Identification <Id>	[0..1]	Text		1583

36.1.19.18.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: [LEIIdentifier on page 2315](#)

36.1.19.19 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	1774
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1775
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1775

36.1.19.19.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: [C1 AnyBIC](#)

Datatype: [AnyBICDec2014Identifier on page 2313](#)

Constraints

- **AnyBIC**

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

36.1.19.19.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1584
	Issuer <Issr>	[1..1]	Text		1584
	SchemeName <SchmeNm>	[0..1]	Text		1584

36.1.19.19.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see [NameAndAddress5](#) on page 1790 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1790
	Address <Adr>	[0..1]	±		1790

36.1.19.20 PartyIdentification127Choice

Definition: Choice of identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1776
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1776

36.1.19.20.1 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 2313

Constraints

- **AnyBIC**

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

36.1.19.20.2 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 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1584
	Issuer <Issr>	[1..1]	Text		1584
	SchemeName <SchmeNm>	[0..1]	Text		1584

36.1.19.21 PartyIdentification125Choice

Definition: Choice of formats for the identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1777
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1777
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1777

36.1.19.21.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Identification of the party expressed as a BIC.

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 2313

Constraints

- **AnyBIC**

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

36.1.19.21.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to the party using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification1 on page 1545](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1545
	SchemeName <SchmeNm>	[0..1]	Text		1545
	Issuer <Issr>	[0..1]	Text		1545

36.1.19.21.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of the party.

NameAndAddress <NmAndAdr> contains the following elements (see [NameAndAddress5 on page 1790](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1790
	Address <Adr>	[0..1]	±		1790

36.1.19.22 PartyIdentification139

Definition: Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party <Pty>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1778

36.1.19.22.1 Party <Pty>

Presence: [1..1]

Definition: Unique identification of the party.

Party <Pty> contains one of the following elements (see [PartyIdentification125Choice](#) on page 1776 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1777
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1777
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1777

36.1.19.22.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for the party.

Datatype: [LEIIdentifier](#) on page 2315

36.1.19.23 PartyIdentification136

Definition: Identification of the party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1778
	LEI <LEI>	[0..1]	IdentifierSet		1779

36.1.19.23.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the party.

Identification <Id> contains one of the following elements (see [PartyIdentification120Choice](#) on page 1774 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1774
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1775
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1775

36.1.19.23.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: [LEIIdentifier](#) on page 2315

36.1.19.24 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		1779
	PostalAddress <PstlAdr>	[0..1]	±		1779
	Identification <Id>	[0..1]	±		1780
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	1780
	ContactDetails <CtctDtls>	[0..1]	±		1781

36.1.19.24.1 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 2318

36.1.19.24.2 PostalAddress <PstlAdr>

Presence: [0..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

PostalAddress <PstIAdr> contains the following elements (see [PostalAddress24](#) on page 1790 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			1791
{Or	Code <Cd>	[1..1]	CodeSet		1791
Or}	Proprietary <Prtry>	[1..1]	±		1792
	Department <Dept>	[0..1]	Text		1792
	SubDepartment <SubDept>	[0..1]	Text		1792
	StreetName <StrtNm>	[0..1]	Text		1792
	BuildingNumber <BldgNb>	[0..1]	Text		1792
	BuildingName <BldgNm>	[0..1]	Text		1793
	Floor <Flr>	[0..1]	Text		1793
	PostBox <PstBx>	[0..1]	Text		1793
	Room <Room>	[0..1]	Text		1793
	PostCode <PstCd>	[0..1]	Text		1793
	TownName <TwnNm>	[0..1]	Text		1793
	TownLocationName <TwnLctnNm>	[0..1]	Text		1793
	DistrictName <DstrctNm>	[0..1]	Text		1793
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1794
	Country <Ctry>	[0..1]	CodeSet	C3	1794
	AddressLine <AdrLine>	[0..7]	Text		1794

36.1.19.24.3 Identification <Id>

Presence: [0..1]

Definition: Unique and unambiguous identification of a party.

Identification <Id> contains one of the following elements (see [Party38Choice](#) on page 1751 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OrganisationIdentification <OrgId>	[1..1]	±		1751
Or}	PrivateIdentification <PrvtId>	[1..1]	±		1752

36.1.19.24.4 CountryOfResidence <CtryOfRes>

Presence: [0..1]

Definition: Country in which a person resides (the place of a person's home). In the case of a company, it is the country from which the affairs of that company are directed.

Impacted by: C3 Country

Datatype: CountryCode on page 2184

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- Error severity: Fatal
- Error Code: D00004
- Error Text: Invalid Country Code.

36.1.19.24.5 ContactDetails <CtctDtIs>

Presence: [0..1]

Definition: Set of elements used to indicate how to contact the party.

ContactDetails <CtctDtIs> contains the following elements (see [Contact4 on page 1787](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		1787
	Name <Nm>	[0..1]	Text		1788
	PhoneNumber <PhneNb>	[0..1]	Text		1788
	MobileNumber <MobNb>	[0..1]	Text		1788
	FaxNumber <FaxNb>	[0..1]	Text		1788
	EmailAddress <EmailAdr>	[0..1]	Text		1788
	EmailPurpose <EmailPurp>	[0..1]	Text		1788
	JobTitle <JobTitl>	[0..1]	Text		1788
	Responsibility <Rspnsblty>	[0..1]	Text		1788
	Department <Dept>	[0..1]	Text		1789
	Other <Othr>	[0..*]			1789
	ChannelType <ChanlTp>	[1..1]	Text		1789
	Identification <Id>	[0..1]	Text		1789
	PreferredMethod <PrefrdMtd>	[0..1]	CodeSet		1789

36.1.19.25 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]	±		1782
	Country <Ctry>	[1..1]	CodeSet	C3	1782
	AlternateIdentification <Altrnid>	[1..1]	Text		1782

36.1.19.25.1 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 1581 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1582
Or}	Proprietary <Prtry>	[1..1]	±		1582

36.1.19.25.2 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 2184

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

36.1.19.25.3 AlternateIdentification <Altrnid>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: [Max35Text](#) on page 2320

36.1.19.26 PartyTextInformation2

Definition: Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1783
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1783

Constraints

- **AdditionalDetailsRule**

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

36.1.19.26.1 DeclarationDetails <DclrtnDtls>

Presence: [0..1]

Definition: Provides declaration details narrative relative to the party.

Datatype: Max350Text on page 2319

36.1.19.26.2 PartyContactDetails <PtyCtctDtls>

Presence: [0..1]

Definition: Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Datatype: Max140Text on page 2318

36.1.19.27 PartyTextInformation1

Definition: Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1784
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1784
	RegistrationDetails <RegnDtls>	[0..1]	Text		1784

Constraints

- **AdditionalDetailsGuideline**

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

36.1.19.27.1 DeclarationDetails <DclrtnDtls>

Presence: [0..1]

Definition: Provides declaration details narrative relative to the party.

Datatype: [Max350Text on page 2319](#)

36.1.19.27.2 PartyContactDetails <PtyCtctDtls>

Presence: [0..1]

Definition: Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Datatype: [Max140Text on page 2318](#)

36.1.19.27.3 RegistrationDetails <RegnDtls>

Presence: [0..1]

Definition: Provides information required for the registration.

Datatype: [Max350Text on page 2319](#)

36.1.20 Person Identification

36.1.20.1 PersonIdentification13

Definition: Unique and unambiguous way to identify a person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DateAndPlaceOfBirth <DtAndPlcOfBirth>	[0..1]			1784
	BirthDate <BirthDt>	[1..1]	Date		1785
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		1785
	CityOfBirth <CityOfBirth>	[1..1]	Text		1785
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C3	1785
	Other <Othr>	[0..*]			1786
	Identification <Id>	[1..1]	Text		1786
	SchemeName <SchmeNm>	[0..1]			1786
{Or	Code <Cd>	[1..1]	CodeSet		1786
Or}	Proprietary <Prtry>	[1..1]	Text		1786
	Issuer </ssr>	[0..1]	Text		1787

36.1.20.1.1 DateAndPlaceOfBirth <DtAndPlcOfBirth>

Presence: [0..1]

Definition: Date and place of birth of a person.

DateAndPlaceOfBirth <DtAndPlcOfBirth> contains the following **DateAndPlaceOfBirth1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BirthDate <BirthDt>	[1..1]	Date		1785
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		1785
	CityOfBirth <CityOfBirth>	[1..1]	Text		1785
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C3	1785

36.1.20.1.1.1 BirthDate <BirthDt>

Presence: [1..1]

Definition: Date on which a person is born.

Datatype: ISODate on page 2312

36.1.20.1.1.2 ProvinceOfBirth <PrvcOfBirth>

Presence: [0..1]

Definition: Province where a person was born.

Datatype: Max35Text on page 2320

36.1.20.1.1.3 CityOfBirth <CityOfBirth>

Presence: [1..1]

Definition: City where a person was born.

Datatype: Max35Text on page 2320

36.1.20.1.1.4 CountryOfBirth <CtryOfBirth>

Presence: [1..1]

Definition: Country where a person was born.

Impacted by: C3 Country

Datatype: CountryCode on page 2184

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004

– *Error Text:* Invalid Country Code.

36.1.20.1.2 Other <Othr>

Presence: [0..*]

Definition: Unique identification of a person, as assigned by an institution, using an identification scheme.

Other <Othr> contains the following **GenericPersonIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1786
	SchemeName <SchmeNm>	[0..1]			1786
{Or	Code <Cd>	[1..1]	CodeSet		1786
Or}	Proprietary <Prtry>	[1..1]	Text		1786
	Issuer <Issr>	[0..1]	Text		1787

36.1.20.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a person.

Datatype: Max35Text on page 2320

36.1.20.1.2.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following **PersonIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1786
Or}	Proprietary <Prtry>	[1..1]	Text		1786

36.1.20.1.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: ExternalPersonIdentification1Code on page 2192

36.1.20.1.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: Max35Text on page 2320

36.1.20.1.2.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: [Max35Text on page 2320](#)

36.1.20.2 Contact4

Definition: Specifies the details of the contact person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		1787
	Name <Nm>	[0..1]	Text		1788
	PhoneNumber <PhneNb>	[0..1]	Text		1788
	MobileNumber <MobNb>	[0..1]	Text		1788
	FaxNumber <FaxNb>	[0..1]	Text		1788
	EmailAddress <EmailAdr>	[0..1]	Text		1788
	EmailPurpose <EmailPurp>	[0..1]	Text		1788
	JobTitle <JobTitl>	[0..1]	Text		1788
	Responsibility <Rspnsblty>	[0..1]	Text		1788
	Department <Dept>	[0..1]	Text		1789
	Other <Othr>	[0..*]			1789
	ChannelType <ChanITp>	[1..1]	Text		1789
	Identification <Id>	[0..1]	Text		1789
	PreferredMethod <PrefrdMtd>	[0..1]	CodeSet		1789

36.1.20.2.1 NamePrefix <NmPrfx>

Presence: [0..1]

Definition: Specifies the terms used to formally address a person.

Datatype: [NamePrefix2Code on page 2214](#)

CodeName	Name	Definition
DOCT	Doctor	Title of the person is Doctor or Dr.
MADM	Madam	Title of the person is Madam.
MISS	Miss	Title of the person is Miss.
MIST	Mister	Title of the person is Mister or Mr.
MIKS	GenderNeutral	Title of the person is gender neutral (Mx).

36.1.20.2.2 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 2318](#)

36.1.20.2.3 PhoneNumber <PhneNb>

Presence: [0..1]

Definition: Collection of information that identifies a phone number, as defined by telecom services.

Datatype: [PhoneNumber on page 2321](#)

36.1.20.2.4 MobileNumber <MobNb>

Presence: [0..1]

Definition: Collection of information that identifies a mobile phone number, as defined by telecom services.

Datatype: [PhoneNumber on page 2321](#)

36.1.20.2.5 FaxNumber <FaxNb>

Presence: [0..1]

Definition: Collection of information that identifies a FAX number, as defined by telecom services.

Datatype: [PhoneNumber on page 2321](#)

36.1.20.2.6 EmailAddress <EmailAdr>

Presence: [0..1]

Definition: Address for electronic mail (e-mail).

Datatype: [Max2048Text on page 2319](#)

36.1.20.2.7 EmailPurpose <EmailPurp>

Presence: [0..1]

Definition: Purpose for which an email address may be used.

Datatype: [Max35Text on page 2320](#)

36.1.20.2.8 JobTitle <JobTitl>

Presence: [0..1]

Definition: Title of the function.

Datatype: [Max35Text on page 2320](#)

36.1.20.2.9 Responsibility <Rspnsblty>

Presence: [0..1]

Definition: Role of a person in an organisation.

Datatype: [Max35Text on page 2320](#)

36.1.20.2.10 Department <Dept>

Presence: [0..1]

Definition: Identification of a division of a large organisation or building.

Datatype: [Max70Text on page 2321](#)

36.1.20.2.11 Other <Othr>

Presence: [0..*]

Definition: Contact details in another form.

Other <Othr> contains the following **OtherContact1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ChannelType <ChanITp>	[1..1]	Text		1789
	Identification <Id>	[0..1]	Text		1789

36.1.20.2.11.1 ChannelType <ChanITp>

Presence: [1..1]

Definition: Method used to contact the financial institution's contact for the specific tax region.

Datatype: [Max4Text on page 2320](#)

36.1.20.2.11.2 Identification <Id>

Presence: [0..1]

Definition: Communication value such as phone number or email address.

Datatype: [Max128Text on page 2318](#)

36.1.20.2.12 PreferredMethod <PrefrdMtd>

Presence: [0..1]

Definition: Preferred method used to reach the contact.

Datatype: [PreferredContactMethod1Code on page 2239](#)

CodeName	Name	Definition
LETT	Letter	Preferred method used to reach the contact is per letter.
MAIL	Email	Preferred method used to reach the contact is per email.
PHON	Phone	Preferred method used to reach the contact is per phone.
FAXX	Fax	Preferred method used to reach the contact is per fax.
CELL	MobileOrCellPhone	Preferred method used to reach the contact is per mobile or cell phone.

36.1.21 Postal Address

36.1.21.1 NameAndAddress5

Definition: Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1790
	Address <Adr>	[0..1]	±		1790

36.1.21.1.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: [Max350Text on page 2319](#)

36.1.21.1.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of the party.

Address <Adr> contains the following elements (see [PostalAddress1 on page 1794](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		1795
	AddressLine <AdrLine>	[0..5]	Text		1795
	StreetName <StrtNm>	[0..1]	Text		1795
	BuildingNumber <BldgNb>	[0..1]	Text		1795
	PostCode <PstCd>	[0..1]	Text		1796
	TownName <TwnNm>	[0..1]	Text		1796
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1796
	Country <Ctry>	[1..1]	CodeSet	C3	1796

36.1.21.2 PostalAddress24

Definition: Information that locates and identifies a specific address, as defined by postal services.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			1791
{Or	Code <Cd>	[1..1]	CodeSet		1791
Or}	Proprietary <Prtry>	[1..1]	±		1792
	Department <Dept>	[0..1]	Text		1792
	SubDepartment <SubDept>	[0..1]	Text		1792
	StreetName <StrtNm>	[0..1]	Text		1792
	BuildingNumber <BldgNb>	[0..1]	Text		1792
	BuildingName <BldgNm>	[0..1]	Text		1793
	Floor <Flr>	[0..1]	Text		1793
	PostBox <PstBx>	[0..1]	Text		1793
	Room <Room>	[0..1]	Text		1793
	PostCode <PstCd>	[0..1]	Text		1793
	TownName <TwnNm>	[0..1]	Text		1793
	TownLocationName <TwnLctnNm>	[0..1]	Text		1793
	DistrictName <DstrctNm>	[0..1]	Text		1793
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1794
	Country <Ctry>	[0..1]	CodeSet	C3	1794
	AddressLine <AdrLine>	[0..7]	Text		1794

36.1.21.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

AddressType <AdrTp> contains one of the following **AddressType3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1791
Or}	Proprietary <Prtry>	[1..1]	±		1792

36.1.21.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of address expressed as a code.

Datatype: [AddressType2Code on page 2171](#)

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.

36.1.21.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of address expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.21.2.2 Department <Dept>

Presence: [0..1]

Definition: Identification of a division of a large organisation or building.

Datatype: [Max70Text](#) on page 2321

36.1.21.2.3 SubDepartment <SubDept>

Presence: [0..1]

Definition: Identification of a sub-division of a large organisation or building.

Datatype: [Max70Text](#) on page 2321

36.1.21.2.4 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: [Max70Text](#) on page 2321

36.1.21.2.5 BuildingNumber <BldgNb>

Presence: [0..1]

Definition: Number that identifies the position of a building on a street.

Datatype: [Max16Text](#) on page 2319

36.1.21.2.6 BuildingName <BldgNm>

Presence: [0..1]

Definition: Name of the building or house.

Datatype: [Max35Text on page 2320](#)

36.1.21.2.7 Floor <Flr>

Presence: [0..1]

Definition: Floor or storey within a building.

Datatype: [Max70Text on page 2321](#)

36.1.21.2.8 PostBox <PstBx>

Presence: [0..1]

Definition: Numbered box in a post office, assigned to a person or organisation, where letters are kept until called for.

Datatype: [Max16Text on page 2319](#)

36.1.21.2.9 Room <Room>

Presence: [0..1]

Definition: Building room number.

Datatype: [Max70Text on page 2321](#)

36.1.21.2.10 PostCode <PstCd>

Presence: [0..1]

Definition: Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

Datatype: [Max16Text on page 2319](#)

36.1.21.2.11 TownName <TwnNm>

Presence: [0..1]

Definition: Name of a built-up area, with defined boundaries, and a local government.

Datatype: [Max35Text on page 2320](#)

36.1.21.2.12 TownLocationName <TwnLctnNm>

Presence: [0..1]

Definition: Specific location name within the town.

Datatype: [Max35Text on page 2320](#)

36.1.21.2.13 DistrictName <DstrctNm>

Presence: [0..1]

Definition: Identifies a subdivision within a country sub-division.

Datatype: [Max35Text on page 2320](#)

36.1.21.2.14 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country such as state, region, county.

Datatype: Max35Text on page 2320

36.1.21.2.15 Country <Ctry>

Presence: [0..1]

Definition: Nation with its own government.

Impacted by: C3 Country

Datatype: CountryCode on page 2184

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

36.1.21.2.16 AddressLine <AdrLine>

Presence: [0..7]

Definition: Information that locates and identifies a specific address, as defined by postal services, presented in free format text.

Datatype: Max70Text on page 2321

36.1.21.3 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		1795
	AddressLine <AdrLine>	[0..5]	Text		1795
	StreetName <StrtNm>	[0..1]	Text		1795
	BuildingNumber <BldgNb>	[0..1]	Text		1795
	PostCode <PstCd>	[0..1]	Text		1796
	TownName <TwnNm>	[0..1]	Text		1796
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1796
	Country <Ctry>	[1..1]	CodeSet	C3	1796

36.1.21.3.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: [AddressType2Code on page 2171](#)

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

36.1.21.3.2 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 2321](#)

36.1.21.3.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: [Max70Text on page 2321](#)

36.1.21.3.4 BuildingNumber <BldgNb>

Presence: [0..1]

Definition: Number that identifies the position of a building on a street.

Datatype: [Max16Text on page 2319](#)

36.1.21.3.5 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 2319](#)

36.1.21.3.6 TownName <TwnNm>

Presence: [0..1]

Definition: Name of a built-up area, with defined boundaries, and a local government.

Datatype: [Max35Text on page 2320](#)

36.1.21.3.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country for example, state, region, county.

Datatype: [Max35Text on page 2320](#)

36.1.21.3.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Impacted by: [C3 Country](#)

Datatype: [CountryCode on page 2184](#)

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

36.1.22 Price

36.1.22.1 TypeOfPrice29Choice

Definition: Choice of format for the type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

36.1.22.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of price expressed as an ISO 20022 code.

Datatype: [TypeOfPrice14Code](#) on page 2302

CodeName	Name	Definition
AVER	Average	Price is an average execution price.

36.1.22.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of price expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.22.2 Price10

Definition: Type and information about a price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1797
{Or	Yielded <Yldd>	[1..1]	Indicator		1798
Or}	ValueType <ValTp>	[1..1]	CodeSet		1798
	Value <Val>	[1..1]	±		1798

36.1.22.2.1 Type <Tp>

Presence: [1..1]

Definition: Specification of the price type.

Type <Tp> contains one of the following **YieldedOrValueType2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1798
Or}	ValueType <ValTp>	[1..1]	CodeSet		1798

36.1.22.2.1.1 Yielded <Yldd>

Presence: [1..1]

Definition: Indicates whether the price is expressed as a yield.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.22.2.1.2 ValueType <ValTp>

Presence: [1..1]

Definition: Type of value in which the price is expressed.

Datatype: [PriceValueType12Code](#) on page 2239

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PARV	Par	Price is the face amount.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
NEGA	NegativeActualAmount	Price must be interpreted as a negative amount of currency per unit or per share.

36.1.22.2.2 Value <Val>

Presence: [1..1]

Definition: Value of the price, for example, as a currency and value.

Value <Val> contains one of the following elements (see [PriceRateOrAmount3Choice](#) on page 1806 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1806
Or}	Amount <Amt>	[1..1]	Amount	C2	1806

36.1.22.3 PriceInformation21

Definition: Amount of money for which goods or services are offered, sold, or bought.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1799
	ValueType <ValTp>	[1..1]	±		1799
	Value <Val>	[1..1]	±		1799
	SourceOfPrice <SrcOfPric>	[0..1]	±		1800
	QuotationDate <QtnDt>	[0..1]	±		1800

Constraints

- **ValueRule**

(Rule)

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

36.1.22.3.1 Type <Tp>

Presence: [1..1]

Definition: Specifies the type of price and information about the price.

Type <Tp> contains one of the following elements (see [TypeOfPrice48Choice](#) on page 1800 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1800
Or}	Proprietary <Prtry>	[1..1]	±		1802

36.1.22.3.2 ValueType <ValTp>

Presence: [1..1]

Definition: Type of value in which the price is expressed.

ValueType <ValTp> contains one of the following elements (see [YieldedOrValueType1Choice](#) on page 1725 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1725
Or}	ValueType <ValTp>	[1..1]	CodeSet		1725

36.1.22.3.3 Value <Val>

Presence: [1..1]

Definition: Value of the price, for example, as a currency and value.

Value <Val> contains one of the following elements (see [PriceRateOrAmountOrUnknown2Choice](#) on page 1804 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1804
Or	Amount <Amt>	[1..1]	Amount	C2	1804
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1804

36.1.22.3.4 SourceOfPrice <SrcOfPric>

Presence: [0..1]

Definition: Place from which the price was obtained.

SourceOfPrice <SrcOfPric> contains the following elements (see [MarketIdentification89](#) on page 1587 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1588
	Type <Tp>	[1..1]			1588
{Or	Code <Cd>	[1..1]	CodeSet		1588
Or}	Proprietary <Prtry>	[1..1]	±		1588

36.1.22.3.5 QuotationDate <QtnDt>

Presence: [0..1]

Definition: Date on which the price is obtained. With an investment fund, this is as stated in the prospectus.

QuotationDate <QtnDt> contains one of the following elements (see [DateAndDate2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.22.4 TypeOfPrice48Choice

Definition: Choice of formats for a type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1800
Or}	Proprietary <Prtry>	[1..1]	±		1802

36.1.22.4.1 Code <Cd>

Presence: [1..1]

Definition: Type of price expressed as an ISO 20022 code.

Datatype: [TypeOfPrice17Code](#) on page 2303

CodeName	Name	Definition
BIDE	Bid	Price is the calculated bid price of a dual-priced fund (offer-bid prices), that is, the selling price of the units for the investor.
OFFR	Offer	Price is the calculated offer price of a dual-priced investment fund (offer-bid prices), that is, the buying price of the units for an investor.
NAVL	NetAssetValue	Price is the net asset value per unit that is used either as a transacting price for a single-priced investment fund class, or as a notional price for the calculation of other prices.
CREA	Creation	Price is the calculated creation price of a dual-priced investment fund (creation-cancellation prices) and the highest possible buying price of the units before the initial charge. The actual buying or offer price, which includes charges, will be higher.
CANC	Cancellation	Price is the calculated cancellation price of a dual-priced investment fund (creation-cancellation price), and the lowest possible valuation of the units on any one-day. The actual selling or bid price is usually higher.
INTE	Interim	Price is the non-official interim price given to an investor before the executed price.
SWNG	Swing	Price is the calculated net asset value price of a single-priced investment fund. The price is adjusted to take into account the dealing costs due to individual large deals, or due to a significant imbalance in volumes of subscriptions vs redemptions, as an alternative to dilution levy.
MIDD	Mid	Price is the average price between the bid and offer prices.
RINV	Reinvestment	Price is the price used when reinvesting units after distribution.
SWIC	Switch	Price is the price used when transferring units between products.
MRKT	Market	Price is the current market price.
INDC	Indicative	Price is the estimated indicative price.
DDVR	DailyDividendRate	Price is the net income of a financial instrument, calculated on each dealing day, and divided by all the units outstanding on that day.
ACTU	Actual	True offer price.

36.1.22.4.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of price expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.22.5 PriceInformation20

Definition: Amount of money for which goods or services are offered, sold, or bought.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1802
	Value <Val>	[1..1]	±		1802
	ValueType <ValTp>	[1..1]	±		1803
	SourceOfPrice <SrcOfPric>	[0..1]	±		1803
	QuotationDate <QtnDt>	[0..1]	±		1803

Constraints

- **ValueRule**

(Rule)

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

36.1.22.5.1 Type <Tp>

Presence: [1..1]

Definition: Specifies the type of price and information about the price.

Type <Tp> contains one of the following elements (see [TypeOfPrice28Choice](#) on page 1807 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1807
Or}	Proprietary <Prtry>	[1..1]	±		1808

36.1.22.5.2 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 [PriceRateOrAmountOrUnknown2Choice](#) on page 1804 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1804
Or	Amount <Amt>	[1..1]	Amount	C2	1804
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1804

36.1.22.5.3 ValueType <ValTp>

Presence: [1..1]

Definition: Type of value in which the price is expressed.

ValueType <ValTp> contains one of the following elements (see [YieldedOrValueType1Choice](#) on page 1725 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1725
Or}	ValueType <ValTp>	[1..1]	CodeSet		1725

36.1.22.5.4 SourceOfPrice <SrcOfPric>

Presence: [0..1]

Definition: Place from which the price was obtained.

SourceOfPrice <SrcOfPric> contains the following elements (see [MarketIdentification89](#) on page 1587 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1588
	Type <Tp>	[1..1]			1588
{Or	Code <Cd>	[1..1]	CodeSet		1588
Or}	Proprietary <Prtry>	[1..1]	±		1588

36.1.22.5.5 QuotationDate <QtnDt>

Presence: [0..1]

Definition: Date on which the price is obtained. With an investment fund, this is as stated in the prospectus.

QuotationDate <QtnDt> contains one of the following elements (see [DateAndDate2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.22.6 PriceRateOrAmountOrUnknown2Choice

Definition: Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1804
Or	Amount <Amt>	[1..1]	Amount	C2	1804
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1804

36.1.22.6.1 Rate <Rate>

Presence: [1..1]

Definition: Price expressed as a rate, that is, percentage.

Datatype: [PercentageRate on page 2317](#)

36.1.22.6.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Impacted by: [C2 ActiveOrHistoricCurrency](#)

Datatype: [ActiveOrHistoricCurrencyAnd13DecimalAmount on page 2167](#)

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

36.1.22.6.3 UnknownIndicator <UknwnInd>

Presence: [1..1]

Definition: Indicates whether the market price is unknown.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2316](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.22.7 PriceType4Choice

Definition: Choice of price type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1805
Or}	Indicative <Indctv>	[1..1]	±		1805

36.1.22.7.1 Market <Mkt>

Presence: [1..1]

Definition: Last reported price of a financial instrument in a market, determined by supply and demand.

Market <Mkt> contains the following elements (see [Price7](#) on page 1805 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1805
	Value <Val>	[1..1]	±		1806

36.1.22.7.2 Indicative <Indctv>

Presence: [1..1]

Definition: Estimated price, for valuation purposes.

Indicative <Indctv> contains the following elements (see [Price7](#) on page 1805 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1805
	Value <Val>	[1..1]	±		1806

36.1.22.8 Price7

Definition: Type and information about a price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1805
	Value <Val>	[1..1]	±		1806

36.1.22.8.1 Type <Tp>

Presence: [1..1]

Definition: Specification of the price type.

Type <Tp> contains one of the following elements (see [YieldedOrValueType1Choice](#) on page 1725 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1725
Or}	ValueType <ValTp>	[1..1]	CodeSet		1725

36.1.22.8.2 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 1806 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1806
Or}	Amount <Amt>	[1..1]	Amount	C2	1806

36.1.22.9 PriceRateOrAmount3Choice

Definition: Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1806
Or}	Amount <Amt>	[1..1]	Amount	C2	1806

36.1.22.9.1 Rate <Rate>

Presence: [1..1]

Definition: Price expressed as a rate, that is percentage.

Datatype: [PercentageRate](#) on page 2317

36.1.22.9.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Impacted by: [C2 ActiveOrHistoricCurrency](#)

Datatype: [ActiveOrHistoricCurrencyAnd13DecimalAmount](#) on page 2167

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

36.1.22.10 TypeOfPrice28Choice

Definition: Choice of format for the type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1807
Or}	Proprietary <Prtry>	[1..1]	±		1808

36.1.22.10.1 Code <Cd>

Presence: [1..1]

Definition: Type of price expressed as an ISO 20022 code.

Datatype: [TypeOfPrice11Code](#) on page 2301

CodeName	Name	Definition
BIDE	Bid	Price is the calculated bid price of a dual-priced fund (offer-bid prices), that is, the selling price of the units for the investor.
OFFR	Offer	Price is the calculated offer price of a dual-priced investment fund (offer-bid prices), that is, the buying price of the units for an investor.
NAVL	NetAssetValue	Price is the net asset value per unit that is used either as a transacting price for a single-priced investment fund class, or as a notional price for the calculation of other prices.
CREA	Creation	Price is the calculated creation price of a dual-priced investment fund (creation-cancellation prices) and the highest possible buying price of the units before the initial charge. The actual buying or offer price, which includes charges, will be higher.
CANC	Cancellation	Price is the calculated cancellation price of a dual-priced investment fund (creation-cancellation price), and the lowest possible valuation of the units on any one-day. The actual selling or bid price is usually higher.
INTE	Interim	Price is the non-official interim price given to an investor before the executed price.

CodeName	Name	Definition
SWNG	Swing	Price is the calculated net asset value price of a single-priced investment fund. The price is adjusted to take into account the dealing costs due to individual large deals, or due to a significant imbalance in volumes of subscriptions vs redemptions, as an alternative to dilution levy.
MIDD	Mid	Price is the average price between the bid and offer prices.
RINV	Reinvestment	Price is the price used when reinvesting units after distribution.
SWIC	Switch	Price is the price used when transferring units between products.
MRKT	Market	Price is the current market price.
INDC	Indicative	Price is the estimated indicative price.

36.1.22.10.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of price expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.23 Quantity

36.1.23.1 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		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.1.1 Unit <Unit>

Presence: [1..1]

Definition: Quantity expressed as a number, for example, a number of shares.

Datatype: [DecimalNumber on page 2316](#)

36.1.23.1.2 FaceAmount <FaceAmt>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.

Datatype: [ImpliedCurrencyAndAmount on page 2168](#)

36.1.23.1.3 AmortisedValue <AmtsdVal>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

Datatype: [ImpliedCurrencyAndAmount on page 2168](#)

36.1.23.1.4 DigitalTokenUnit <DgtITknUnit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: [Max30DecimalNumber on page 2316](#)

36.1.23.2 Quantity48

Definition: Details on the quantity, account and other related information involved in a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C28	1809
	DenominationChoice <DnmtnChc>	[0..1]	Text		1810
	CertificateNumber <CertNb>	[0..*]	±	C36	1810
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1811

36.1.23.2.1 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

Impacted by: [C28 DigitalTokenUnitUsageRule](#)

SettlementQuantity <SttlmQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.2.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: [Max210Text](#) on page 2319

36.1.23.2.3 CertificateNumber <CertNb>

Presence: [0..*]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Impacted by: [C36 ISO8532AndIssuerSchemeNameRule](#)

CertificateNumber <CertNb> contains the following elements (see [SecuritiesCertificate4](#) on page 1697 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1697
	Issuer <Issr>	[0..1]	Text		1698
	SchemeName <SchmeNm>	[0..1]	Text		1698

Constraints

- **ISO8532AndIssuerSchemeNameRule**

(Rule)

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

36.1.23.2.4 QuantityBreakdown <QtyBrkdown>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdown> contains the following elements (see [QuantityBreakdown62](#) on page 1831 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1831
	LotQuantity <LotQty>	[0..1]	±	C28	1832
	LotDateTime <LotDtTm>	[0..1]	±		1832
	LotPrice <LotPric>	[0..1]	±		1832
	TypeOfPrice <TpOfPric>	[0..1]	±		1833

36.1.23.3 QuantityAndAccount102

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C28	1812
	AccountOwner <AcctOwnr>	[0..1]	±		1813
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1813
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1813
	CashAccount <CshAcct>	[0..1]	±		1814
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C62	1814

Constraints

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

– Error severity: Warning

– Error Code: X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
/BlockchainAddressOrWallet is present
Following Must be True
/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both.

Following Must be True
/SafekeepingAccount Must be present
Or /BlockchainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

36.1.23.3.1 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

Impacted by: [C28 DigitalTokenUnitUsageRule](#)

SettlementQuantity <SttlmQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.3.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

36.1.23.3.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

36.1.23.3.4 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

36.1.23.3.5 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see [CashAccountIdentification5Choice](#) on page 1400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1400
Or}	Proprietary <Prtry>	[1..1]	Text		1401

36.1.23.3.6 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: [C62 SafekeepingPlaceFormatOrLEIRule](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

 /SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00383

– *Error Text:* SafekeepingPlaceFormat or LEI must be present.

36.1.23.4 QuantityAndAccount101

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C28	1816
	DenominationChoice <DnmtnChc>	[0..1]	Text		1816
	AccountOwner <AcctOwnr>	[0..1]	±		1817
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1817
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1817
	CashAccount <CshAcct>	[0..1]	±		1817
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1818
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C62	1818

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition
 /SafekeepingAccount is present
 Following Must be True
 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockChainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

- **SafekeepingPlaceRule**

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

36.1.23.4.1 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

Impacted by: [C28 DigitalTokenUnitUsageRule](#)

SettlementQuantity <SttlmQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.4.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: [Max210Text](#) on page 2319

36.1.23.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification144](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

36.1.23.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1398
	Type <Tp>	[0..1]	±		1398
	Name <Nm>	[0..1]	Text		1398

36.1.23.4.5 BlockchainAddressOrWallet <BlickChainAdrOrWilt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlickChainAdrOrWilt> contains the following elements (see [BlockchainAddressWallet3](#) on page 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1641
	Type <Tp>	[0..1]	±		1641
	Name <Nm>	[0..1]	Text		1641

36.1.23.4.6 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see [CashAccountIdentification5Choice on page 1400](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1400
Or}	Proprietary <Prtry>	[1..1]	Text		1401

36.1.23.4.7 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown62 on page 1831](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1831
	LotQuantity <LotQty>	[0..1]	±	C28	1832
	LotDateTime <LotDtTm>	[0..1]	±		1832
	LotPrice <LotPric>	[0..1]	±		1832
	TypeOfPrice <TpOfPric>	[0..1]	±		1833

36.1.23.4.8 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: [C62 SafekeepingPlaceFormatOrLEIRule](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3 on page 1842](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

 /SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

36.1.23.5 QuantityAndAccount100

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DenominationChoice <DnmtnChc>	[0..1]	Text		1820
	AccountOwner <AcctOwnr>	[0..1]	±		1820
	CashAccount <CshAcct>	[0..1]	±		1820
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C62	1820
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1821

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceGuideline**

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

36.1.23.5.1 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: [Max210Text on page 2319](#)

36.1.23.5.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification144 on page 1771](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1771
	LEI <LEI>	[0..1]	IdentifierSet		1771

36.1.23.5.3 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see [CashAccountIdentification5Choice on page 1400](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1400
Or}	Proprietary <Prtry>	[1..1]	Text		1401

36.1.23.5.4 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: [C62 SafekeepingPlaceFormatOrLEIRule](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3 on page 1842](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00383

– *Error Text:* SafekeepingPlaceFormat or LEI must be present.

36.1.23.5.5 QuantityBreakdown <QtyBrkdn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdn> contains the following elements (see [QuantityBreakdown62](#) on page 1831 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1831
	LotQuantity <LotQty>	[0..1]	±	C28	1832
	LotDateTime <LotDtTm>	[0..1]	±		1832
	LotPrice <LotPric>	[0..1]	±		1832
	TypeOfPrice <TpOfPric>	[0..1]	±		1833

36.1.23.6 QuantityAndAccount99

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C28	1822
	DenominationChoice <DnmtnChc>	[0..1]	Text		1822
	CashAccount <CshAcct>	[0..1]	±		1822
	QuantityBreakdown <QtyBrkdn>	[0..*]	±		1823
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C62	1823

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceRule**

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

36.1.23.6.1 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

Impacted by: [C28 DigitalTokenUnitUsageRule](#)

SettlementQuantity <SttlmQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtdsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.6.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: [Max210Text](#) on page 2319

36.1.23.6.3 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see [CashAccountIdentification5Choice on page 1400](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C30	1400
Or}	Proprietary <Prtry>	[1..1]	Text		1401

36.1.23.6.4 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown62 on page 1831](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1831
	LotQuantity <LotQty>	[0..1]	±	C28	1832
	LotDateTime <LotDtTm>	[0..1]	±		1832
	LotPrice <LotPric>	[0..1]	±		1832
	TypeOfPrice <TpOfPric>	[0..1]	±		1833

36.1.23.6.5 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: [C62 SafekeepingPlaceFormatOrLEIRule](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace3 on page 1842](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

 /SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

36.1.23.7 QuantityBreakdown58

Definition: Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1824
	LotQuantity <LotQty>	[0..1]	±		1824
	LotDateTime <LotDtTm>	[0..1]	±		1825
	LotPrice <LotPric>	[0..1]	±		1825
	TypeOfPrice <TpOfPric>	[0..1]	±		1825
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1825
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1826
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1826

36.1.23.7.1 LotNumber <LotNb>

Presence: [0..1]

Definition: Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

LotNumber <LotNb> contains the following elements (see [GenericIdentification37](#) on page 1585 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1585
	Issuer <Issr>	[0..1]	Text		1586

36.1.23.7.2 LotQuantity <LotQty>

Presence: [0..1]

Definition: Quantity of financial instruments that is part of the lot described.

LotQuantity <LotQty> contains the following elements (see [Balance16](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1476
	Quantity <Qty>	[1..1]	±		1477

36.1.23.7.3 LotDateTime <LotDtTm>

Presence: [0..1]

Definition: Date/time at which the lot was purchased.

LotDateTime <LotDtTm> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.23.7.4 LotPrice <LotPric>

Presence: [0..1]

Definition: Price at which the lot was purchased.

LotPrice <LotPric> contains the following elements (see [Price7](#) on page 1805 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1805
	Value <Val>	[1..1]	±		1806

36.1.23.7.5 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice29Choice](#) on page 1796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

36.1.23.7.6 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [0..1]

Definition: Valuation amounts for the lot provided in the base currency of the account.

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see [BalanceAmounts2](#) on page 1480 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1480
	BookValue <BookVal>	[0..1]	±		1481
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1481

36.1.23.7.7 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

Definition: Valuation amounts for the lot provided in the currency of the financial instrument.

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see [BalanceAmounts2](#) on page 1480 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1480
	BookValue <BookVal>	[0..1]	±		1481
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1481

36.1.23.7.8 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

Presence: [0..1]

Definition: Valuation amounts for the lot provided in a currency other than the base currency of the account.

AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts> contains the following elements (see [BalanceAmounts2](#) on page 1480 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1480
	BookValue <BookVal>	[0..1]	±		1481
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1481

36.1.23.8 QuantityBreakdown57

Definition: Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1826
	LotQuantity <LotQty>	[0..1]	±		1827
	LotDateTime <LotDtTm>	[0..1]	±		1827
	LotPrice <LotPric>	[0..1]	±		1827
	TypeOfPrice <TpOfPric>	[0..1]	±		1827

36.1.23.8.1 LotNumber <LotNb>

Presence: [0..1]

Definition: Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

LotNumber <LotNb> contains the following elements (see [GenericIdentification37](#) on page 1585 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1585
	Issuer <Issr>	[0..1]	Text		1586

36.1.23.8.2 LotQuantity <LotQty>

Presence: [0..1]

Definition: Quantity of financial instruments that is part of the lot described.

LotQuantity <LotQty> contains the following elements (see [Balance16](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1476
	Quantity <Qty>	[1..1]	±		1477

36.1.23.8.3 LotDateTime <LotDtTm>

Presence: [0..1]

Definition: Date/time at which the lot was purchased.

LotDateTime <LotDtTm> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.23.8.4 LotPrice <LotPric>

Presence: [0..1]

Definition: Price at which the lot was purchased.

LotPrice <LotPric> contains the following elements (see [Price7](#) on page 1805 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1805
	Value <Val>	[1..1]	±		1806

36.1.23.8.5 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice29Choice](#) on page 1796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

36.1.23.9 PairedOrTurnedQuantity5Choice

Definition: Choice between a turnaround and pair-off quantity for instructing a one to many and many to many (partial) pair-off or turnaround.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±	C28	1828
Or}	TurnedQuantity <TrndQty>	[0..1]	±	C28	1828

36.1.23.9.1 PairedOffQuantity <PairedOffQty>

Presence: [0..1]

Definition: Quantity of financial instruments of the linked transaction to be paired-off.

Impacted by: [C28 DigitalTokenUnitUsageRule](#)

PairedOffQuantity <PairedOffQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.9.2 TurnedQuantity <TrndQty>

Presence: [0..1]

Definition: Quantity of financial instruments of the linked transaction to be turned.

Impacted by: [C28 DigitalTokenUnitUsageRule](#)

TurnedQuantity <TrndQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.10 QuantityBreakdown63

Definition: Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1829
	LotQuantity <LotQty>	[0..1]	±	C28	1829
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1830
	LotDateTime <LotDtTm>	[0..1]	±		1830
	LotPrice <LotPric>	[0..1]	±		1831
	TypeOfPrice <TpOfPric>	[0..1]	±		1831

36.1.23.10.1 LotNumber <LotNb>

Presence: [0..1]

Definition: Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

LotNumber <LotNb> contains the following elements (see [GenericIdentification37](#) on page 1585 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1585
	Issuer <Issr>	[0..1]	Text		1586

36.1.23.10.2 LotQuantity <LotQty>

Presence: [0..1]

Definition: Quantity of financial instruments that is part of the lot described.

Impacted by: [C28 DigitalTokenUnitUsageRule](#)

LotQuantity <LotQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.10.3 SecuritiesSubBalanceType <SctiesSubBalTp>

Presence: [0..1]

Definition: Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

SecuritiesSubBalanceType <SctiesSubBalTp> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.23.10.4 LotDateTime <LotDtTm>

Presence: [0..1]

Definition: Date/time at which the lot was purchased.

LotDateTime <LotDtTm> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.23.10.5 LotPrice <LotPric>

Presence: [0..1]

Definition: Price at which the lot was purchased.

LotPrice <LotPric> contains the following elements (see [Price7](#) on page 1805 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1805
	Value <Val>	[1..1]	±		1806

36.1.23.10.6 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice29Choice](#) on page 1796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

36.1.23.11 QuantityBreakdown62

Definition: Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1831
	LotQuantity <LotQty>	[0..1]	±	C28	1832
	LotDateTime <LotDtTm>	[0..1]	±		1832
	LotPrice <LotPric>	[0..1]	±		1832
	TypeOfPrice <TpOfPric>	[0..1]	±		1833

36.1.23.11.1 LotNumber <LotNb>

Presence: [0..1]

Definition: Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

LotNumber <LotNb> contains the following elements (see [GenericIdentification37](#) on page 1585 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1585
	Issuer <Issr>	[0..1]	Text		1586

36.1.23.11.2 LotQuantity <LotQty>

Presence: [0..1]

Definition: Quantity of financial instruments that is part of the lot described.

Impacted by: [C28 DigitalTokenUnitUsageRule](#)

LotQuantity <LotQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.11.3 LotDateTime <LotDtTm>

Presence: [0..1]

Definition: Date/time at which the lot was purchased.

LotDateTime <LotDtTm> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1490
Or}	DateTime <DtTm>	[1..1]	DateTime		1490

36.1.23.11.4 LotPrice <LotPric>

Presence: [0..1]

Definition: Price at which the lot was purchased.

LotPrice <LotPric> contains the following elements (see [Price7](#) on page 1805 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1805
	Value <Val>	[1..1]	±		1806

36.1.23.11.5 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice29Choice](#) on page 1796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

36.1.23.12 QuantityBreakdown61

Definition: Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1833
	LotQuantity <LotQty>	[0..1]	±	C28	1833
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1834

36.1.23.12.1 LotNumber <LotNb>

Presence: [0..1]

Definition: Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

LotNumber <LotNb> contains the following elements (see [GenericIdentification37](#) on page 1585 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1585
	Issuer <Issr>	[0..1]	Text		1586

36.1.23.12.2 LotQuantity <LotQty>

Presence: [0..1]

Definition: Quantity of financial instruments that is part of the lot described.

Impacted by: [C28 DigitalTokenUnitUsageRule](#)

LotQuantity <LotQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.12.3 SecuritiesSubBalanceType <SctiesSubBalTp>

Presence: [0..1]

Definition: Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

SecuritiesSubBalanceType <SctiesSubBalTp> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.23.13 QuantityBreakdown60

Definition: Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[1..1]	±		1834
	LotQuantity <LotQty>	[0..1]	±	C28	1835

36.1.23.13.1 LotNumber <LotNb>

Presence: [1..1]

Definition: Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

LotNumber <LotNb> contains the following elements (see [GenericIdentification37](#) on page 1585 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1585
	Issuer <Issr>	[0..1]	Text		1586

36.1.23.13.2 LotQuantity <LotQty>

Presence: [0..1]

Definition: Quantity of financial instruments that is part of the lot described.

Impacted by: [C28 DigitalTokenUnitUsageRule](#)

LotQuantity <LotQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.14 SubBalanceQuantity8Choice

Definition: Choice between formats for the balance information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1835
Or	Proprietary <Prtry>	[1..1]	±		1836
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]	±		1836

36.1.23.14.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Impacted by: [C28 DigitalTokenUnitUsageRule](#)

Quantity <Qty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.14.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Proprietary <Prtry> contains the following elements (see [GenericIdentification56](#) on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1584
	Issuer <Issr>	[1..1]	Text		1584
	SchemeName <SchmeNm>	[0..1]	Text		1585
	Balance <Bal>	[1..1]	Quantity		1585

36.1.23.14.3 QuantityAndAvailability <QtyAndAvlbtly>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance and whether the balance is available.

QuantityAndAvailability <QtyAndAvlbtly> contains the following elements (see [QuantityAndAvailability3](#) on page 1837 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	±	C28	1837
	AvailabilityIndicator <AvlbtlyInd>	[1..1]	Indicator		1837

36.1.23.15 QuantityAndAvailability3

Definition: Net position of a segregated holding of a single security within the overall position held in the securities account, for example, sub-balance per status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	±	C28	1837
	AvailabilityIndicator <AvlbtlyInd>	[1..1]	Indicator		1837

36.1.23.15.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Impacted by: [C28 DigitalTokenUnitUsageRule](#)

Quantity <Qty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockchainAddressOrWallet element as the account identification).

36.1.23.15.2 AvailabilityIndicator <AvlbtlyInd>

Presence: [1..1]

Definition: Indicates whether the quantity of securities on the sub-balance is available.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.23.16 BalanceQuantity14Choice

Definition: Choice between quantity formats for the balance information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1838
Or}	Proprietary <Prtry>	[1..1]	±		1838

36.1.23.16.1 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Impacted by: [C28 DigitalTokenUnitUsageRule](#)

Quantity <Qty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.16.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Proprietary <Prtry> contains the following elements (see [GenericIdentification56](#) on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1584
	Issuer <Issr>	[1..1]	Text		1584
	SchemeName <SchmeNm>	[0..1]	Text		1585
	Balance <Bal>	[1..1]	Quantity		1585

36.1.23.17 BalanceQuantity13Choice

Definition: Choice between quantity formats for the balance information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1839
Or}	Proprietary <Prtry>	[1..1]	±		1839

36.1.23.17.1 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 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1839
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1840

36.1.23.17.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Proprietary <Prtry> contains the following elements (see [GenericIdentification56](#) on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1584
	Issuer <Issr>	[1..1]	Text		1584
	SchemeName <SchmeNm>	[0..1]	Text		1585
	Balance <Bal>	[1..1]	Quantity		1585

36.1.23.18 Quantity51Choice

Definition: Choice of format for the quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C28	1839
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1840

36.1.23.18.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of financial instrument in units, original face amount or current face amount.

Impacted by: [C28 DigitalTokenUnitUsageRule](#)

Quantity <Qty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1809
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1809
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1809
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1809

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockchainAddressOrWallet element as the account identification).

36.1.23.18.2 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 1843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FaceAmount <FaceAmt>	[1..1]	Amount		1844
	AmortisedValue <AmtsdVal>	[1..1]	Amount		1844

36.1.24 Rate

36.1.24.1 Rate2

Definition: Set of elements qualifying the interest rate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1841
	Rate <Rate>	[1..1]	Rate		1841

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

36.1.24.1.1 Sign <Sgn>

Presence: [0..1]

Definition: Indicates the sign of the rate.

Datatype: One of the following values must be used (see [PlusOrMinusIndicator](#) on page 2316):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

36.1.24.1.2 Rate <Rate>

Presence: [1..1]

Definition: Percentage charged for the use of an amount of money, usually expressed at an annual rate. The interest rate is the ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

Datatype: [PercentageRate](#) on page 2317

36.1.24.2 RateType35Choice

Definition: Choice between a code and or a data source scheme to determine the rate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1841
Or}	Proprietary <Prtry>	[1..1]	±		1841

36.1.24.2.1 Code <Cd>

Presence: [1..1]

Definition: Rate expressed as an ISO 20022 code.

Datatype: [RateType1Code](#) on page 2241

CodeName	Name	Definition
FIXE	Fixed	Rate is fixed.
FORF	Forfeit	No specific repurchase rate applies to the transaction Repo, only a forfeit.
VARI	Variable	Rate is variable.

36.1.24.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Rate expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.24.3 RateName1

Definition: Rate name specifies the reference rate or basis rate on which a variable rate is based (ex: EONIA, EURIBOR, LIBOR, FEFUND, EURREPO).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1842
	RateName <RateNm>	[1..1]	Text		1842

36.1.24.3.1 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: [Max8Text](#) on page 2321

36.1.24.3.2 RateName <RateNm>

Presence: [1..1]

Definition: Rate Name specifies the reference rate or basis rate on which a variable rate is based (ex: EONIA, EURIBOR, LIBOR, FEFUND, EURREPO).

Datatype: [Max35Text](#) on page 2320

36.1.25 Safekeeping Place

36.1.25.1 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]	±		1843
	LEI <LEI>	[0..1]	IdentifierSet		1843

Constraints

- **SafekeepingPlaceFormatOrLEIRule**
(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True
/SafekeepingPlaceFormat Must be present
Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

36.1.25.1.1 SafekeepingPlaceFormat <SfkpgPlcFrmt>

Presence: [0..1]

Definition: Unique identification of the party.

SafekeepingPlaceFormat <SfkpgPlcFrmt> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 1680 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			1680
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1681
	Identification <Id>	[0..1]	Text		1681
Or	Country <Ctry>	[1..1]	CodeSet	C3	1681
Or	TypeAndIdentification <TpAndId>	[1..1]			1681
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1682
	Identification <Id>	[1..1]	IdentifierSet	C1	1682
Or}	Proprietary <Prtry>	[1..1]	±		1682

36.1.25.1.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a place of safekeeping.

Datatype: [LEIIdentifier](#) on page 2315

36.1.26 Securities Quantity

36.1.26.1 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		1844
	AmortisedValue <AmtsVal>	[1..1]	Amount		1844

36.1.26.1.1 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 2168

36.1.26.1.2 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 2168

36.1.27 Settlement Chain

36.1.27.1 SettlementParties100

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1846
	Party1 <Pty1>	[0..1]	±	C54, C58	1847
	Party2 <Pty2>	[0..1]	±	C54, C58	1848
	Party3 <Pty3>	[0..1]	±	C54, C58	1849
	Party4 <Pty4>	[0..1]	±	C54, C58	1851
	Party5 <Pty5>	[0..1]	±	C54, C58	1852

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

36.1.27.1.1 Depository <Dpstry>

Presence: [0..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains the following elements (see [PartyIdentification146](#) on page 1768 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1768
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1768
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1769
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1769
	LEI <LEI>	[0..1]	IdentifierSet		1769
	AlternateIdentification <AltrnId>	[0..1]	±		1769
	ProcessingDate <PrcgDt>	[0..1]	±		1770
	ProcessingIdentification <PrcgId>	[0..1]	Text		1770
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1770

36.1.27.1.2 Party1 <Pty1>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the depository.

Impacted by: [C54 SafekeepingAccountOrBlockChainAddress1Rule](#) ____, [C58 SafekeepingAccountOrBlockChainAddress2Rule](#) __

Party1 <Pty1> contains the following elements (see [PartyIdentificationAndAccount196](#) on page 1745 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrnId>	[0..1]	±		1746
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1747
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1747
	ProcessingDate <PrcgDt>	[0..1]	±		1747
	ProcessingIdentification <PrcgId>	[0..1]	Text		1748
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1748

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True
/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
/BlockchainAddressOrWallet is present
Following Must be True
/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.27.1.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Impacted by: C54 SafekeepingAccountOrBlockChainAddress1Rule, C58 SafekeepingAccountOrBlockChainAddress2Rule

Party2 <Pty2> contains the following elements (see PartyIdentificationAndAccount196 on page 1745 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrId>	[0..1]	±		1746
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1747
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1747
	ProcessingDate <PrcgDt>	[0..1]	±		1747
	ProcessingIdentification <PrcgId>	[0..1]	Text		1748
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1748

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.27.1.4 Party3 <Pty3>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 2.

Impacted by: C54 SafekeepingAccountOrBlockChainAddress1Rule, C58 SafekeepingAccountOrBlockChainAddress2Rule

Party3 <Pty3> contains the following elements (see [PartyIdentificationAndAccount196](#) on page 1745 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrnId>	[0..1]	±		1746
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1747
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	±		1747
	ProcessingDate <PrcgDt>	[0..1]	±		1747
	ProcessingIdentification <PrcgId>	[0..1]	Text		1748
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1748

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.27.1.5 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Impacted by: C54 SafekeepingAccountOrBlockChainAddress1Rule , C58 SafekeepingAccountOrBlockChainAddress2Rule

Party4 <Pty4> contains the following elements (see PartyIdentificationAndAccount196 on page 1745 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrId>	[0..1]	±		1746
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1747
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1747
	ProcessingDate <PrcgDt>	[0..1]	±		1747
	ProcessingIdentification <PrcgId>	[0..1]	Text		1748
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1748

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.27.1.6 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Impacted by: C54 SafekeepingAccountOrBlockChainAddress1Rule, C58 SafekeepingAccountOrBlockChainAddress2Rule

Party5 <Pty5> contains the following elements (see PartyIdentificationAndAccount196 on page 1745 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrnId>	[0..1]	±		1746
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1747
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1747
	ProcessingDate <PrcgDt>	[0..1]	±		1747
	ProcessingIdentification <PrcgId>	[0..1]	Text		1748
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1748

Constraints

• **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockChainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.27.2 SettlementParties98

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±	C54, C58	1854
	Party3 <Pty3>	[0..1]	±	C54, C58	1856
	Party4 <Pty4>	[0..1]	±	C54, C58	1857
	Party5 <Pty5>	[0..1]	±	C54, C58	1858

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
 /Party3 is present
 Following Must be True
 /Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129

– *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

36.1.27.2.1 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Impacted by: C54 SafekeepingAccountOrBlockChainAddress1Rule, C58 SafekeepingAccountOrBlockChainAddress2Rule

Party2 <Pty2> contains the following elements (see [PartyIdentificationAndAccount196](#) on page 1745 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrnId>	[0..1]	±		1746
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1747
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1747
	ProcessingDate <PrcgDt>	[0..1]	±		1747
	ProcessingIdentification <PrcgId>	[0..1]	Text		1748
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1748

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.27.2.2 Party3 <Pty3>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 2.

Impacted by: C54 SafekeepingAccountOrBlockChainAddress1Rule , C58 SafekeepingAccountOrBlockChainAddress2Rule

Party3 <Pty3> contains the following elements (see PartyIdentificationAndAccount196 on page 1745 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrId>	[0..1]	±		1746
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1747
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1747
	ProcessingDate <PrcgDt>	[0..1]	±		1747
	ProcessingIdentification <PrcgId>	[0..1]	Text		1748
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1748

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.27.2.3 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Impacted by: C54 SafekeepingAccountOrBlockChainAddress1Rule, C58 SafekeepingAccountOrBlockChainAddress2Rule

Party4 <Pty4> contains the following elements (see PartyIdentificationAndAccount196 on page 1745 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrnId>	[0..1]	±		1746
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1747
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1747
	ProcessingDate <PrcgDt>	[0..1]	±		1747
	ProcessingIdentification <PrcgId>	[0..1]	Text		1748
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1748

Constraints

• **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
/BlockChainAddressOrWallet is present
Following Must be True
/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.27.2.4 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Impacted by: C54 SafekeepingAccountOrBlockChainAddress1Rule, C58 SafekeepingAccountOrBlockChainAddress2Rule

Party5 <Pty5> contains the following elements (see PartyIdentificationAndAccount196 on page 1745 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrId>	[0..1]	±		1746
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1747
	BlockChainAddressOrWallet <BlckChainAdrOrWlIt>	[0..1]	±		1747
	ProcessingDate <PrcgDt>	[0..1]	±		1747
	ProcessingIdentification <PrcgId>	[0..1]	Text		1748
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1748

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition
/SafekeepingAccount is present
Following Must be True
/BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.27.3 SettlementParties99

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1861
	Party1 <Pty1>	[0..1]	±	C54, C58	1862
	Party2 <Pty2>	[0..1]	±	C54, C58	1863
	Party3 <Pty3>	[0..1]	±	C54, C58	1864
	Party4 <Pty4>	[0..1]	±	C54, C58	1866
	Party5 <Pty5>	[0..1]	±	C54, C58	1867

Constraints

- **BookTransferGuideline**

(Rule)

In the case of an own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

36.1.27.3.1 Depository <Dpstry>

Presence: [0..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains the following elements (see [PartyIdentification146](#) on page 1768 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1768
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1768
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1769
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1769
	LEI <LEI>	[0..1]	IdentifierSet		1769
	AlternateIdentification <AltrnId>	[0..1]	±		1769
	ProcessingDate <PrcgDt>	[0..1]	±		1770
	ProcessingIdentification <PrcgId>	[0..1]	Text		1770
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1770

36.1.27.3.2 Party1 <Pty1>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the depository.

Impacted by: [C54 SafekeepingAccountOrBlockChainAddress1Rule](#) ____, [C58 SafekeepingAccountOrBlockChainAddress2Rule](#) __

Party1 <Pty1> contains the following elements (see [PartyIdentificationAndAccount196](#) on page 1745 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrnId>	[0..1]	±		1746
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1747
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1747
	ProcessingDate <PrcgDt>	[0..1]	±		1747
	ProcessingIdentification <PrcgId>	[0..1]	Text		1748
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1748

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True
/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
/BlockchainAddressOrWallet is present
Following Must be True
/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.27.3.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Impacted by: C54 SafekeepingAccountOrBlockChainAddress1Rule, C58 SafekeepingAccountOrBlockChainAddress2Rule

Party2 <Pty2> contains the following elements (see PartyIdentificationAndAccount196 on page 1745 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrnId>	[0..1]	±		1746
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1747
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1747
	ProcessingDate <PrcgDt>	[0..1]	±		1747
	ProcessingIdentification <PrcgId>	[0..1]	Text		1748
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1748

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.27.3.4 Party3 <Pty3>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 2.

Impacted by: C54 SafekeepingAccountOrBlockChainAddress1Rule, C58 SafekeepingAccountOrBlockChainAddress2Rule

Party3 <Pty3> contains the following elements (see [PartyIdentificationAndAccount196](#) on page 1745 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrnId>	[0..1]	±		1746
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1747
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1747
	ProcessingDate <PrcgDt>	[0..1]	±		1747
	ProcessingIdentification <PrcgId>	[0..1]	Text		1748
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1748

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.27.3.5 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Impacted by: C54 SafekeepingAccountOrBlockChainAddress1Rule , C58 SafekeepingAccountOrBlockChainAddress2Rule

Party4 <Pty4> contains the following elements (see PartyIdentificationAndAccount196 on page 1745 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrId>	[0..1]	±		1746
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1747
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1747
	ProcessingDate <PrcgDt>	[0..1]	±		1747
	ProcessingIdentification <PrcgId>	[0..1]	Text		1748
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1748

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.27.3.6 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Impacted by: C54 SafekeepingAccountOrBlockChainAddress1Rule, C58 SafekeepingAccountOrBlockChainAddress2Rule

Party5 <Pty5> contains the following elements (see PartyIdentificationAndAccount196 on page 1745 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrnId>	[0..1]	±		1746
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1747
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1747
	ProcessingDate <PrcgDt>	[0..1]	±		1747
	ProcessingIdentification <PrcgId>	[0..1]	Text		1748
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1748

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockChainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.27.4 SettlementParties97

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1869
	Party1 <Pty1>	[0..1]	±	C18, C20	1870
	Party2 <Pty2>	[0..1]	±	C18, C20	1871
	Party3 <Pty3>	[0..1]	±	C18, C20	1872
	Party4 <Pty4>	[0..1]	±	C18, C20	1873
	Party5 <Pty5>	[0..1]	±	C18, C20	1874

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present
 Following Must be True
 /Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
 /Party3 is present
Following Must be True
 /Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

36.1.27.4.1 Depository <Dpstry>

Presence: [0..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains the following elements (see [PartyIdentification148](#) on page 1766 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1766
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1766
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1767
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1767
	LEI <LEI>	[0..1]	IdentifierSet		1767
	ProcessingIdentification <Prctl>	[0..1]	Text		1767

36.1.27.4.2 Party1 <Pty1>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the depository.

Impacted by: [C18 SafekeepingAccountOrBlockChainAddress1Rule](#) , [C20 SafekeepingAccountOrBlockChainAddress2Rule](#)

Party1 <Pty1> contains the following elements (see [PartyIdentificationAndAccount195](#) on page 1748 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1749
	LEI <LEI>	[0..1]	IdentifierSet		1749
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1749
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1750
	ProcessingIdentification <Prctl>	[0..1]	Text		1750

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
/BlockchainAddressOrWallet is present
Following Must be True
/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.27.4.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Impacted by: C18 SafekeepingAccountOrBlockChainAddress1Rule, C20 SafekeepingAccountOrBlockChainAddress2Rule

Party2 <Pty2> contains the following elements (see PartyIdentificationAndAccount195 on page 1748 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1749
	LEI <LEI>	[0..1]	IdentifierSet		1749
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1749
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1750
	ProcessingIdentification <PrcgId>	[0..1]	Text		1750

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition
/SafekeepingAccount is present
Following Must be True
/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
/BlockchainAddressOrWallet is present
Following Must be True
/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.27.4.4 Party3 <Pty3>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 2.

Impacted by: C18 SafekeepingAccountOrBlockChainAddress1Rule, C20 SafekeepingAccountOrBlockChainAddress2Rule

Party3 <Pty3> contains the following elements (see PartyIdentificationAndAccount195 on page 1748 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1749
	LEI <LEI>	[0..1]	IdentifierSet		1749
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1749
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1750
	ProcessingIdentification <PrctlId>	[0..1]	Text		1750

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition
/SafekeepingAccount is present
Following Must be True
/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
/BlockchainAddressOrWallet is present
Following Must be True
/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.27.4.5 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Impacted by: C18 SafekeepingAccountOrBlockChainAddress1Rule, C20 SafekeepingAccountOrBlockChainAddress2Rule

Party4 <Pty4> contains the following elements (see PartyIdentificationAndAccount195 on page 1748 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1749
	LEI <LEI>	[0..1]	IdentifierSet		1749
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1749
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1750
	ProcessingIdentification <PrcgId>	[0..1]	Text		1750

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition
/SafekeepingAccount is present
Following Must be True
/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
/BlockchainAddressOrWallet is present
Following Must be True
/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.27.4.6 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Impacted by: C18 SafekeepingAccountOrBlockChainAddress1Rule, C20 SafekeepingAccountOrBlockChainAddress2Rule

Party5 <Pty5> contains the following elements (see PartyIdentificationAndAccount195 on page 1748 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1749
	LEI <LEI>	[0..1]	IdentifierSet		1749
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1749
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1750
	ProcessingIdentification <PrcgId>	[0..1]	Text		1750

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition
/SafekeepingAccount is present
Following Must be True
/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.27.5 SettlementParties101

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1877
	Party1 <Pty1>	[0..1]	±	C27, C29	1878
	Party2 <Pty2>	[0..1]	±	C27, C29	1879
	Party3 <Pty3>	[0..1]	±	C27, C29	1880
	Party4 <Pty4>	[0..1]	±	C27, C29	1882
	Party5 <Pty5>	[0..1]	±	C27, C29	1883

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

36.1.27.5.1 Depository <Dpstry>

Presence: [0..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains the following elements (see [PartyIdentification146](#) on page 1768 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1768
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1768
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1769
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1769
	LEI <LEI>	[0..1]	IdentifierSet		1769
	AlternateIdentification <AltrnId>	[0..1]	±		1769
	ProcessingDate <PrcgDt>	[0..1]	±		1770
	ProcessingIdentification <PrcgId>	[0..1]	Text		1770
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1770

36.1.27.5.2 Party1 <Pty1>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the depository.

Impacted by: [C27 SafekeepingAccountOrBlockChainAddress1Rule](#) __, [C29 SafekeepingAccountOrBlockChainAddress2Rule](#) __

Party1 <Pty1> contains the following elements (see [PartyIdentificationAndAccount199](#) on page 1736 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1737
	LEI <LEI>	[0..1]	IdentifierSet		1737
	AlternateIdentification <AltrnId>	[0..1]	±		1738
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1738
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1738
	ProcessingDate <PrcgDt>	[0..1]	±		1738
	ProcessingIdentification <PrcgId>	[0..1]	Text		1739
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1739

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True
/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
/BlockchainAddressOrWallet is present
Following Must be True
/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.27.5.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Impacted by: C27 SafekeepingAccountOrBlockChainAddress1Rule, C29 SafekeepingAccountOrBlockChainAddress2Rule

Party2 <Pty2> contains the following elements (see PartyIdentificationAndAccount199 on page 1736 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1737
	LEI <LEI>	[0..1]	IdentifierSet		1737
	AlternateIdentification <AltrnId>	[0..1]	±		1738
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1738
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1738
	ProcessingDate <PrcgDt>	[0..1]	±		1738
	ProcessingIdentification <PrcgId>	[0..1]	Text		1739
	AdditionalInformation <AddttlInf>	[0..1]	±	C7	1739

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.27.5.4 Party3 <Pty3>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 2.

Impacted by: C27 SafekeepingAccountOrBlockChainAddress1Rule, C29 SafekeepingAccountOrBlockChainAddress2Rule

Party3 <Pty3> contains the following elements (see [PartyIdentificationAndAccount199](#) on page 1736 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1737
	LEI <LEI>	[0..1]	IdentifierSet		1737
	AlternateIdentification <AltrnId>	[0..1]	±		1738
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1738
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1738
	ProcessingDate <PrcgDt>	[0..1]	±		1738
	ProcessingIdentification <PrcgId>	[0..1]	Text		1739
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1739

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.27.5.5 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Impacted by: C27 SafekeepingAccountOrBlockChainAddress1Rule , C29 SafekeepingAccountOrBlockChainAddress2Rule

Party4 <Pty4> contains the following elements (see PartyIdentificationAndAccount199 on page 1736 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1737
	LEI <LEI>	[0..1]	IdentifierSet		1737
	AlternateIdentification <AltrId>	[0..1]	±		1738
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1738
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1738
	ProcessingDate <PrcgDt>	[0..1]	±		1738
	ProcessingIdentification <PrcgId>	[0..1]	Text		1739
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1739

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.27.5.6 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Impacted by: C27 SafekeepingAccountOrBlockChainAddress1Rule, C29 SafekeepingAccountOrBlockChainAddress2Rule

Party5 <Pty5> contains the following elements (see PartyIdentificationAndAccount199 on page 1736 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1737
	LEI <LEI>	[0..1]	IdentifierSet		1737
	AlternateIdentification <AltrnId>	[0..1]	±		1738
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1738
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1738
	ProcessingDate <PrcgDt>	[0..1]	±		1738
	ProcessingIdentification <PrcgId>	[0..1]	Text		1739
	AdditionalInformation <AddtlInf>	[0..1]	±	C7	1739

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
/BlockChainAddressOrWallet is present
Following Must be True
/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.28 Settlement Details

36.1.28.1 SettlementDetails100

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1884
	Registration <Regn>	[0..1]	±		1885
	LegalRestrictions <LglRstrctns>	[0..1]	±		1885
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1885
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1885
	TaxCapacity <TaxCpcty>	[0..1]	±		1886
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1886

Constraints

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

36.1.28.1.1 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition19Choice](#) on page 2160 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2160
Or}	Proprietary <Prtry>	[1..1]	±		2161

36.1.28.1.2 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see [Registration9Choice](#) on page 1715 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1716
Or}	Proprietary <Prtry>	[1..1]	±		1716

36.1.28.1.3 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see [Restriction5Choice](#) on page 1704 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1704
Or}	Proprietary <Prtry>	[1..1]	±		1704

36.1.28.1.4 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS4Choice](#) on page 1714 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1714
Or}	Proprietary <Prtry>	[1..1]	±		1714

36.1.28.1.5 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see [SettlementSystemMethod4Choice](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1703

36.1.28.1.6 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty4Choice](#) on page 1701 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

36.1.28.1.7 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.28.2 SettlementDetails187

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1887
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1887
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1888
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1888
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1888
	CashClearingSystem <CshClrSys>	[0..1]	±		1889
	MarketClientSide <MktClntSd>	[0..1]	±		1889
	Registration <Regn>	[0..1]	±		1889
	RepurchaseType <RpTp>	[0..1]	±		1889
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1890
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1890

Constraints

- **CashClearingSystemRule**

(Rule)

The CashClearingSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

36.1.28.2.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Indicates whether the transaction is on hold/blocked/frozen.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.28.2.2 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see [SecuritiesTransactionType45Choice on page 1677](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1677
Or}	Proprietary <Prtry>	[1..1]	±		1679

36.1.28.2.3 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition35Choice on page 1646](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1646
Or}	Proprietary <Prtry>	[1..1]	±		1646

36.1.28.2.4 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: [SettlementTransactionCondition5Code on page 2295](#)

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

36.1.28.2.5 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see [BeneficialOwnership4Choice on page 1716](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1716
Or}	Proprietary <Prtry>	[1..1]	±		1717

36.1.28.2.6 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem4Choice](#) on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

36.1.28.2.7 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide6Choice](#) on page 1587 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1587
Or}	Proprietary <Prtry>	[1..1]	±		1587

36.1.28.2.8 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see [Registration9Choice](#) on page 1715 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1716
Or}	Proprietary <Prtry>	[1..1]	±		1716

36.1.28.2.9 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed, variable or a forfeit.

RepurchaseType <RpTp> contains one of the following elements (see [RepurchaseType13Choice](#) on page 1715 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1715
Or}	Proprietary <Prtry>	[1..1]	±		1715

36.1.28.2.10 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS4Choice](#) on page 1714 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1714
Or}	Proprietary <Prtry>	[1..1]	±		1714

36.1.28.2.11 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.28.3 SettlementDetails184

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1891
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1892
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1892
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1892
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1892
	Registration <Regn>	[0..1]	±		1893
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1893
	CashClearingSystem <CshClrSys>	[0..1]	±		1893
	TaxCapacity <TaxCpcty>	[0..1]	±		1894
	RepurchaseType <RpTp>	[0..1]	±		1894
	MarketClientSide <MktClntSd>	[0..1]	±		1894
	BlockTrade <BlckTrad>	[0..1]	±		1894
	LegalRestrictions <LglRstrctns>	[0..1]	±		1895
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1895
	NettingEligibility <NetgElgbly>	[0..1]	±		1895
	CCPEligibility <CCPElgbly>	[0..1]	±		1895
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1896
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1896

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

36.1.28.3.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HidInd> contains the following elements (see [HoldIndicator6](#) on page 1709 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1709
	Reason <Rsn>	[0..*]	±		1709

36.1.28.3.2 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition34Choice](#) on page 1649 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1649
Or}	Proprietary <Prtry>	[1..1]	±		1650

36.1.28.3.3 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see [SettlingCapacity7Choice](#) on page 1703 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1703
Or}	Proprietary <Prtry>	[1..1]	±		1704

36.1.28.3.4 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.28.3.5 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS4Choice](#) on page 1714 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1714
Or}	Proprietary <Prtry>	[1..1]	±		1714

36.1.28.3.6 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see [Registration9Choice](#) on page 1715 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1716
Or}	Proprietary <Prtry>	[1..1]	±		1716

36.1.28.3.7 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see [BeneficialOwnership4Choice](#) on page 1716 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1716
Or}	Proprietary <Prtry>	[1..1]	±		1717

36.1.28.3.8 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem4Choice](#) on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

36.1.28.3.9 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty4Choice](#) on page 1701 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

36.1.28.3.10 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed, variable or a forfeit.

RepurchaseType <RpTp> contains one of the following elements (see [RepurchaseType22Choice](#) on page 1693 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1693
Or}	Proprietary <Prtry>	[1..1]	±		1694

36.1.28.3.11 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide6Choice](#) on page 1587 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1587
Or}	Proprietary <Prtry>	[1..1]	±		1587

36.1.28.3.12 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see [BlockTrade4Choice](#) on page 1708 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1708
Or}	Proprietary <Prtry>	[1..1]	±		1708

36.1.28.3.13 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see [Restriction5Choice](#) on page 1704 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1704
Or}	Proprietary <Prtry>	[1..1]	±		1704

36.1.28.3.14 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see [SettlementSystemMethod4Choice](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1703

36.1.28.3.15 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see [NettingEligibility4Choice](#) on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1706
Or}	Proprietary <Prtry>	[1..1]	±		1706

36.1.28.3.16 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see [CentralCounterPartyEligibility4Choice](#) on page 1707 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1707
Or}	Proprietary <Prtry>	[1..1]	±		1707

36.1.28.3.17 LetterOfGuarantee <LtrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

LetterOfGuarantee <LtrOfGrnt> contains one of the following elements (see [LetterOfGuarantee4Choice](#) on page 1698 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1699
Or}	Proprietary <Prtry>	[1..1]	±		1699

36.1.28.3.18 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: [SettlementTransactionCondition5Code](#) on page 2295

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

36.1.28.4 SettlementDetails204

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1899
	Priority <Prty>	[0..1]	±		1899
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1899
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1900
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1900
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1900
	BlockTrade <BlckTrad>	[0..1]	±		1900
	CCPEligibility <CCPElgbly>	[0..1]	±		1901
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1901
	CashClearingSystem <CshClrSys>	[0..1]	±		1901
	ExposureType <XpsrTp>	[0..1]	±		1901
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1902
	MarketClientSide <MktClntSd>	[0..1]	±		1902
	NettingEligibility <NetgElgbly>	[0..1]	±		1902
	Registration <Regn>	[0..1]	±		1902
	RepurchaseType <RpTp>	[0..1]	±		1903
	LegalRestrictions <LglRstrctns>	[0..1]	±		1903
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1903
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1903
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1904
	TaxCapacity <TaxCpcty>	[0..1]	±		1904
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1904
	Tracking <Trckg>	[0..1]	±		1905
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1905
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1905
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1905
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1906
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1906
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1906
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1906

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **FXStandingInstructionPresenceRule**

(Rule)

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present.

In ISO 15022, and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed in a released mode.

On Condition

```
    /HoldIndicator is present
```

```
And    /HoldIndicator/Indicator is equal to value 'true'
```

Following Must be True

```
    /FXStandingInstruction Must be absent
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00124

– *Error Text:* FXStandingInstruction must not be present.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

- **SettlementParametersGuideline**

(Rule)

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- Block Trades:

The parent transaction must be identified using the BlocITrade field with code BLPA. The children transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on www.smpg.info.

36.1.28.4.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HldInd> contains the following elements (see [HoldIndicator6](#) on page 1709 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1709
	Reason <Rsn>	[0..*]	±		1709

36.1.28.4.2 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction is to be executed with a high priority.

Priority <Prty> contains one of the following elements (see [PriorityNumeric4Choice](#) on page 1708 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1709
Or}	Proprietary <Prtry>	[1..1]	±		1709

36.1.28.4.3 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see [SecuritiesTransactionType44Choice](#) on page 1665 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1665
Or}	Proprietary <Prtry>	[1..1]	±		1668

36.1.28.4.4 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition20Choice](#) on page 2161 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2161
Or}	Proprietary <Prtry>	[1..1]	±		2162

36.1.28.4.5 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: [SettlementTransactionCondition5Code](#) on page 2295

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

36.1.28.4.6 BeneficialOwnership <BnfcIOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see [BeneficialOwnership4Choice](#) on page 1716 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1716
Or}	Proprietary <Prtry>	[1..1]	±		1717

36.1.28.4.7 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see [BlockTrade4Choice](#) on page 1708 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1708
Or}	Proprietary <Prtry>	[1..1]	±		1708

36.1.28.4.8 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see [CentralCounterPartyEligibility4Choice](#) on page 1707 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1707
Or}	Proprietary <Prtry>	[1..1]	±		1707

36.1.28.4.9 DeliveryReturnReason <DlvryRtrRsn>

Presence: [0..1]

Definition: Reason for a delivery return.

DeliveryReturnReason <DlvryRtrRsn> contains one of the following elements (see [DeliveryReturn3Choice](#) on page 1695 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.28.4.10 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem4Choice](#) on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

36.1.28.4.11 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area/type of trade causing the collateral movement.

ExposureType <XpsrTp> contains one of the following elements (see [ExposureType22Choice](#) on page 1624 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1624
Or}	Proprietary <Prtry>	[1..1]	±		1626

36.1.28.4.12 FXStandingInstruction <FxStgInstr>

Presence: [0..1]

Definition: Specifies whether the foreign exchange standing instruction in place should apply.

FXStandingInstruction <FxStgInstr> contains one of the following elements (see [FXStandingInstruction4Choice](#) on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1707
Or}	Proprietary <Prtry>	[1..1]	±		1707

36.1.28.4.13 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide6Choice](#) on page 1587 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1587
Or}	Proprietary <Prtry>	[1..1]	±		1587

36.1.28.4.14 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see [NettingEligibility4Choice](#) on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1706
Or}	Proprietary <Prtry>	[1..1]	±		1706

36.1.28.4.15 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see [Registration9Choice](#) on page 1715 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1716
Or}	Proprietary <Prtry>	[1..1]	±		1716

36.1.28.4.16 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed, variable or a forfeit.

RepurchaseType <RpTp> contains one of the following elements (see [RepurchaseType23Choice](#) on page 1705 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1705
Or}	Proprietary <Prtry>	[1..1]	±		1705

36.1.28.4.17 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see [Restriction5Choice](#) on page 1704 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1704
Or}	Proprietary <Prtry>	[1..1]	±		1704

36.1.28.4.18 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS4Choice](#) on page 1714 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1714
Or}	Proprietary <Prtry>	[1..1]	±		1714

36.1.28.4.19 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see [SettlingCapacity7Choice](#) on page 1703 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1703
Or}	Proprietary <Prtry>	[1..1]	±		1704

36.1.28.4.20 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see [SettlementSystemMethod4Choice](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1703

36.1.28.4.21 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty4Choice](#) on page 1701 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

36.1.28.4.22 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.28.4.23 Tracking <Trckg>

Presence: [0..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see [Tracking4Choice](#) on page 1701 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1701
Or}	Proprietary <Prtry>	[1..1]	±		1701

36.1.28.4.24 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see [AutomaticBorrowing6Choice](#) on page 1700 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1700
Or}	Proprietary <Prtry>	[1..1]	±		1700

36.1.28.4.25 LetterOfGuarantee <LttrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

LetterOfGuarantee <LttrOfGrnt> contains one of the following elements (see [LetterOfGuarantee4Choice](#) on page 1698 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1699
Or}	Proprietary <Prtry>	[1..1]	±		1699

36.1.28.4.26 ReturnLeg <RtrLeg>

Presence: [0..1]

Definition: Indicates whether, for a securities lending/borrowing settlement transaction, the lender will instruct the return leg as agreed with the borrower.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.28.4.27 ModificationCancellationAllowed <ModCxlAllwd>

Presence: [0..1]

Definition: Specifies whether a third party is allowed to modify or cancel the transaction.

ModificationCancellationAllowed <ModCxlAllwd> contains one of the following elements (see [ModificationCancellationAllowed4Choice](#) on page 1698 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1698
Or}	Proprietary <Prtry>	[1..1]	±		1698

36.1.28.4.28 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.28.4.29 SecuritiesSubBalanceType <SctiesSubBalTp>

Presence: [0..1]

Definition: Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

SecuritiesSubBalanceType <SctiesSubBalTp> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.28.4.30 CashSubBalanceType <CshSubBalTp>

Presence: [0..1]

Definition: Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

CashSubBalanceType <CshSubBalTp> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.28.5 SettlementDetails203

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prty>	[0..1]	±		1909
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1909
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1909
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1909
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1910
	BlockTrade <BlckTrad>	[0..1]	±		1910
	CCPEligibility <CCPElgbly>	[0..1]	±		1910
	CashClearingSystem <CshClrSys>	[0..1]	±		1910
	ExposureType <XpsrTp>	[0..1]	±		1911
	MarketClientSide <MktClntSd>	[0..1]	±		1911
	NettingEligibility <NetgElgbly>	[0..1]	±		1911
	Registration <Regn>	[0..1]	±		1911
	RepurchaseType <RpTp>	[0..1]	±		1912
	LegalRestrictions <LglRstrctns>	[0..1]	±		1912
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1912
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1912
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1913
	TaxCapacity <TaxCpcty>	[0..1]	±		1913
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1913
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1914
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1914
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1914
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1914
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1915

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

36.1.28.5.1 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction was executed with a high priority.

Priority <Prty> contains one of the following elements (see [PriorityNumeric4Choice](#) on page 1708 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1709
Or}	Proprietary <Prtry>	[1..1]	±		1709

36.1.28.5.2 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see [SecuritiesTransactionType43Choice](#) on page 1662 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1662
Or}	Proprietary <Prtry>	[1..1]	±		1665

36.1.28.5.3 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade was to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition34Choice](#) on page 1649 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1649
Or}	Proprietary <Prtry>	[1..1]	±		1650

36.1.28.5.4 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement was allowed.

Datatype: [SettlementTransactionCondition5Code](#) on page 2295

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.

CodeName	Name	Definition
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

36.1.28.5.5 BeneficialOwnership <BnfcIOwnrsh>

Presence: [0..1]

Definition: Specifies whether there was change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see [BeneficialOwnership4Choice](#) on page 1716 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1716
Or}	Proprietary <Prtry>	[1..1]	±		1717

36.1.28.5.6 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction was a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see [BlockTrade4Choice](#) on page 1708 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1708
Or}	Proprietary <Prtry>	[1..1]	±		1708

36.1.28.5.7 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see [CentralCounterPartyEligibility4Choice](#) on page 1707 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1707
Or}	Proprietary <Prtry>	[1..1]	±		1707

36.1.28.5.8 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem4Choice](#) on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

36.1.28.5.9 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area/type of trade having caused the collateral movement.

ExposureType <XpsrTp> contains one of the following elements (see [ExposureType22Choice](#) on page 1624 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1624
Or}	Proprietary <Prtry>	[1..1]	±		1626

36.1.28.5.10 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction was for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide6Choice](#) on page 1587 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1587
Or}	Proprietary <Prtry>	[1..1]	±		1587

36.1.28.5.11 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see [NettingEligibility4Choice](#) on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1706
Or}	Proprietary <Prtry>	[1..1]	±		1706

36.1.28.5.12 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration was to occur upon receipt.

Registration <Regn> contains one of the following elements (see [Registration9Choice](#) on page 1715 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1716
Or}	Proprietary <Prtry>	[1..1]	±		1716

36.1.28.5.13 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies the type of repurchase transaction.

RepurchaseType <RpTp> contains one of the following elements (see [RepurchaseType22Choice](#) on page 1693 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1693
Or}	Proprietary <Prtry>	[1..1]	±		1694

36.1.28.5.14 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see [Restriction5Choice](#) on page 1704 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1704
Or}	Proprietary <Prtry>	[1..1]	±		1704

36.1.28.5.15 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS4Choice](#) on page 1714 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1714
Or}	Proprietary <Prtry>	[1..1]	±		1714

36.1.28.5.16 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see [SettlingCapacity7Choice](#) on page 1703 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1703
Or}	Proprietary <Prtry>	[1..1]	±		1704

36.1.28.5.17 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction was to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see [SettlementSystemMethod4Choice](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1703

36.1.28.5.18 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty4Choice](#) on page 1701 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

36.1.28.5.19 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.28.5.20 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see [AutomaticBorrowing6Choice](#) on page 1700 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1700
Or}	Proprietary <Prtry>	[1..1]	±		1700

36.1.28.5.21 LetterOfGuarantee <LtrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement was executed using a letter of guarantee or if the physical certificates were used.

LetterOfGuarantee <LtrOfGrnt> contains one of the following elements (see [LetterOfGuarantee4Choice](#) on page 1698 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1699
Or}	Proprietary <Prtry>	[1..1]	±		1699

36.1.28.5.22 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities were requested to be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.28.5.23 SecuritiesSubBalanceType <SctiesSubBalTp>

Presence: [0..1]

Definition: Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

SecuritiesSubBalanceType <SctiesSubBalTp> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.28.5.24 CashSubBalanceType <CshSubBalTp>

Presence: [0..1]

Definition: Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

CashSubBalanceType <CshSubBalTp> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.28.6 SettlementDetails202

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1916
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1917
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1917
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1917
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1917
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1918
	Registration <Regn>	[0..1]	±		1918
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1918
	ExposureType <XpsrTp>	[0..1]	±		1919
	CashClearingSystem <CshClrSys>	[0..1]	±		1919
	TaxCapacity <TaxCpcty>	[0..1]	±		1919
	RepurchaseType <RpTp>	[0..1]	±		1919
	MarketClientSide <MktClntSd>	[0..1]	±		1920
	BlockTrade <BlckTrad>	[0..1]	±		1920
	LegalRestrictions <LglRstrctns>	[0..1]	±		1920
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1920
	NettingEligibility <NetgElgbly>	[0..1]	±		1921
	CCPEligibility <CCPElgbly>	[0..1]	±		1921
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1921
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1921
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1922

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

36.1.28.6.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HldInd> contains the following elements (see [HoldIndicator6](#) on page 1709 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1709
	Reason <Rsn>	[0..*]	±		1709

36.1.28.6.2 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition34Choice](#) on page 1649 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1649
Or}	Proprietary <Prtry>	[1..1]	±		1650

36.1.28.6.3 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see [SecuritiesTransactionType44Choice](#) on page 1665 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1665
Or}	Proprietary <Prtry>	[1..1]	±		1668

36.1.28.6.4 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see [SettlingCapacity7Choice](#) on page 1703 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1703
Or}	Proprietary <Prtry>	[1..1]	±		1704

36.1.28.6.5 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.28.6.6 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS4Choice](#) on page 1714 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1714
Or}	Proprietary <Prtry>	[1..1]	±		1714

36.1.28.6.7 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see [Registration9Choice](#) on page 1715 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1716
Or}	Proprietary <Prtry>	[1..1]	±		1716

36.1.28.6.8 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see [BeneficialOwnership4Choice](#) on page 1716 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1716
Or}	Proprietary <Prtry>	[1..1]	±		1717

36.1.28.6.9 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area/type of trade causing the collateral movement.

ExposureType <XpsrTp> contains one of the following elements (see [ExposureType22Choice](#) on page 1624 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1624
Or}	Proprietary <Prtry>	[1..1]	±		1626

36.1.28.6.10 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem4Choice](#) on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

36.1.28.6.11 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty4Choice](#) on page 1701 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

36.1.28.6.12 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed, variable or a forfeit.

RepurchaseType <RpTp> contains one of the following elements (see [RepurchaseType22Choice](#) on page 1693 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1693
Or}	Proprietary <Prtry>	[1..1]	±		1694

36.1.28.6.13 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide6Choice](#) on page 1587 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1587
Or}	Proprietary <Prtry>	[1..1]	±		1587

36.1.28.6.14 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see [BlockTrade4Choice](#) on page 1708 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1708
Or}	Proprietary <Prtry>	[1..1]	±		1708

36.1.28.6.15 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see [Restriction5Choice](#) on page 1704 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1704
Or}	Proprietary <Prtry>	[1..1]	±		1704

36.1.28.6.16 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see [SettlementSystemMethod4Choice](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1703

36.1.28.6.17 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see [NettingEligibility4Choice](#) on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1706
Or}	Proprietary <Prtry>	[1..1]	±		1706

36.1.28.6.18 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see [CentralCounterPartyEligibility4Choice](#) on page 1707 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1707
Or}	Proprietary <Prtry>	[1..1]	±		1707

36.1.28.6.19 LetterOfGuarantee <LtrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

LetterOfGuarantee <LtrOfGrnt> contains one of the following elements (see [LetterOfGuarantee4Choice](#) on page 1698 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1699
Or}	Proprietary <Prtry>	[1..1]	±		1699

36.1.28.6.20 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: [SettlementTransactionCondition5Code](#) on page 2295

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.

CodeName	Name	Definition
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

36.1.28.6.21 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.28.7 SettlementDetails201

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1925
	Priority <Prty>	[0..1]	±		1925
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1925
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1926
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1926
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1926
	BlockTrade <BlckTrad>	[0..1]	±		1927
	CCPEligibility <CCPElgbly>	[0..1]	±		1927
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1927
	CashClearingSystem <CshClrSys>	[0..1]	±		1927
	ExposureType <XpsrTp>	[0..1]	±		1928
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1928
	MarketClientSide <MktClntSd>	[0..1]	±		1928
	NettingEligibility <NetgElgbly>	[0..1]	±		1928
	Registration <Regn>	[0..1]	±		1929
	RepurchaseType <RpTp>	[0..1]	±		1929
	LegalRestrictions <LglRstrctns>	[0..1]	±		1929
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1929
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1930
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1930
	TaxCapacity <TaxCpcty>	[0..1]	±		1930
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1930
	Tracking <Trckg>	[0..1]	±		1931
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1931
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1931
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1932
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1932
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1932
	DeliveringSecuritiesSubBalanceType <DlvrgSctiesSubBalTp>	[0..1]	±		1932
	ReceivingSecuritiesSubBalanceType <RcvgSctiesSubBalTp>	[0..1]	±		1932
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1933

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **FXStandingInstructionPresenceRule**

(Rule)

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present. In ISO 15022,

and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed

in a released mode.

On Condition

```
    /HoldIndicator is present
```

```
And    /HoldIndicator/Indicator is equal to value 'true'
```

Following Must be True

```
    /FXStandingInstruction Must be absent
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00124

– *Error Text:* FXStandingInstruction must not be present.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

- **SettlementParametersGuideline**

(Rule)

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- Block Trades:

The parent transaction must be identified using the Block Trade field with code BLPA. The children transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on www.smpg.info.

36.1.28.7.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HldInd> contains the following elements (see [HoldIndicator6](#) on page 1709 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1709
	Reason <Rsn>	[0..*]	±		1709

36.1.28.7.2 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction is to be executed with a high priority.

Priority <Prty> contains one of the following elements (see [PriorityNumeric4Choice](#) on page 1708 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1709
Or}	Proprietary <Prtry>	[1..1]	±		1709

36.1.28.7.3 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see [SecuritiesTransactionType47Choice on page 1671](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1674

36.1.28.7.4 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition33Choice on page 1647](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1647
Or}	Proprietary <Prtry>	[1..1]	±		1648

36.1.28.7.5 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: [SettlementTransactionCondition5Code on page 2295](#)

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

36.1.28.7.6 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see [BeneficialOwnership4Choice on page 1716](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1716
Or}	Proprietary <Prtry>	[1..1]	±		1717

36.1.28.7.7 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see [BlockTrade4Choice](#) on page 1708 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1708
Or}	Proprietary <Prtry>	[1..1]	±		1708

36.1.28.7.8 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see [CentralCounterPartyEligibility4Choice](#) on page 1707 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1707
Or}	Proprietary <Prtry>	[1..1]	±		1707

36.1.28.7.9 DeliveryReturnReason <DlvryRtrRsn>

Presence: [0..1]

Definition: Reason for a delivery return.

DeliveryReturnReason <DlvryRtrRsn> contains one of the following elements (see [DeliveryReturn3Choice](#) on page 1695 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.28.7.10 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem4Choice](#) on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

36.1.28.7.11 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area/type of trade causing the collateral movement.

ExposureType <XpsrTp> contains one of the following elements (see [ExposureType22Choice](#) on page 1624 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1624
Or}	Proprietary <Prtry>	[1..1]	±		1626

36.1.28.7.12 FXStandingInstruction <FxStgInstr>

Presence: [0..1]

Definition: Specifies whether the foreign exchange standing instruction in place should apply.

FXStandingInstruction <FxStgInstr> contains one of the following elements (see [FXStandingInstruction4Choice](#) on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1707
Or}	Proprietary <Prtry>	[1..1]	±		1707

36.1.28.7.13 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide6Choice](#) on page 1587 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1587
Or}	Proprietary <Prtry>	[1..1]	±		1587

36.1.28.7.14 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see [NettingEligibility4Choice](#) on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1706
Or}	Proprietary <Prtry>	[1..1]	±		1706

36.1.28.7.15 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see [Registration9Choice](#) on page 1715 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1716
Or}	Proprietary <Prtry>	[1..1]	±		1716

36.1.28.7.16 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies the type of repurchase transaction.

RepurchaseType <RpTp> contains one of the following elements (see [RepurchaseType23Choice](#) on page 1705 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1705
Or}	Proprietary <Prtry>	[1..1]	±		1705

36.1.28.7.17 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see [Restriction5Choice](#) on page 1704 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1704
Or}	Proprietary <Prtry>	[1..1]	±		1704

36.1.28.7.18 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS4Choice](#) on page 1714 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1714
Or}	Proprietary <Prtry>	[1..1]	±		1714

36.1.28.7.19 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see [SettlingCapacity7Choice](#) on page 1703 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1703
Or}	Proprietary <Prtry>	[1..1]	±		1704

36.1.28.7.20 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see [SettlementSystemMethod4Choice](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1703

36.1.28.7.21 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty4Choice](#) on page 1701 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

36.1.28.7.22 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.28.7.23 Tracking <Trckg>

Presence: [0..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see [Tracking4Choice](#) on page 1701 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1701
Or}	Proprietary <Prtry>	[1..1]	±		1701

36.1.28.7.24 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see [AutomaticBorrowing6Choice](#) on page 1700 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1700
Or}	Proprietary <Prtry>	[1..1]	±		1700

36.1.28.7.25 LetterOfGuarantee <LtrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

LetterOfGuarantee <LtrOfGrnt> contains one of the following elements (see [LetterOfGuarantee4Choice](#) on page 1698 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1699
Or}	Proprietary <Prtry>	[1..1]	±		1699

36.1.28.7.26 ReturnLeg <RtrLeg>

Presence: [0..1]

Definition: Indicates whether, for a securities lending/borrowing settlement transaction, the lender will instruct the return leg as agreed with the borrower.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.28.7.27 ModificationCancellationAllowed <ModCxlAllwd>

Presence: [0..1]

Definition: Specifies whether a third party is allowed to modify or cancel the transaction.

ModificationCancellationAllowed <ModCxlAllwd> contains one of the following elements (see [ModificationCancellationAllowed4Choice](#) on page 1698 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1698
Or}	Proprietary <Prtry>	[1..1]	±		1698

36.1.28.7.28 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.28.7.29 DeliveringSecuritiesSubBalanceType <DlvrGSctiesSubBalTp>

Presence: [0..1]

Definition: Specifies the delivering securities sub balance type indicator (example restriction type for a market infrastructure).

DeliveringSecuritiesSubBalanceType <DlvrGSctiesSubBalTp> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.28.7.30 ReceivingSecuritiesSubBalanceType <RcvGSctiesSubBalTp>

Presence: [0..1]

Definition: Specifies the receiving securities sub balance type indicator (example restriction type for a market infrastructure).

ReceivingSecuritiesSubBalanceType <RcvgSctiesSubBalTp> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.28.7.31 CashSubBalanceType <CshSubBalTp>

Presence: [0..1]

Definition: Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

CashSubBalanceType <CshSubBalTp> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.28.8 SettlementDetails200

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1937
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1937
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1937
	CCPEligibility <CCPElgbly>	[0..1]	±		1938
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1938
	CashClearingSystem <CshClrSys>	[0..1]	±		1938
	ExposureType <XpsrTp>	[0..1]	±		1938
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1939
	MarketClientSide <MktClntSd>	[0..1]	±		1939
	NettingEligibility <NetgElgbly>	[0..1]	±		1939
	Registration <Regn>	[0..1]	±		1939
	LegalRestrictions <LglRstrctns>	[0..1]	±		1940
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1940
	TaxCapacity <TaxCpcty>	[0..1]	±		1940
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1940
	Tracking <Trckg>	[0..1]	±		1941
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1941
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1941
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1941
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1942
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1942
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1942

Constraints

- **CashSettlementSystemUsageRule**

(Rule)

Cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **OpeningClosingUsageRule**

(Rule)

For settlement of two parts transactions (Securities Financing, buy-sell back, sell buy-back), the opening/initiation and closing/return of the transaction will be confirmed by sending the below combination of ReceiveDelivery codes and SettlementTransactionType codes:

Repo Opening

ReceiveDelivery: Delivery (DELI)
SettlementTransactionType: Repo (REPU)
Repo Closing
ReceiveDelivery: Receive (RECE)
SettlementTransactionType: Repo (REPU)
Reverse Repo Opening
ReceiveDelivery: Receive (RECE)
SettlementTransactionType: ReverseRepo (RVPO)
Reverse Repo Closing
ReceiveDelivery: Delivery (DELI)
SettlementTransactionType: ReverseRepo (RVPO)
TriParty Repo Opening
ReceiveDelivery: Delivery (DELI)
SettlementTransactionType: TriPartyRepo (TRPO)
TriParty Repo Closing
ReceiveDelivery: Receive (RECE)
SettlementTransactionType: TriPartyRepo (TRPO)
TriParty Reverse Repo Opening
ReceiveDelivery: Receive (RECE)
SettlementTransactionType: TriPartyReverseRepo (TRVO)
TriParty Reverse Repo Closing
ReceiveDelivery: Delivery (DELI)
SettlementTransactionType: TriPartyReverseRepo (TRVO)
Securities Lending Initiation
ReceiveDelivery: Delivery (DELI)
SettlementTransactionType: SecuritiesLending (SECL)
Securities Lending Return
ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Sell-Buy Back: Sell

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralIn (COLI).

• **SettlementDetailsElementsUsageRule**

(Rule)

Conditions of use of the codes for the SettlementDetails field must be pre-agreed between account owner and account servicer.

36.1.28.8.1 SecuritiesTransactionType <SctiesTxTp>

Presence: [0..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see [SecuritiesTransactionType59Choice](#) on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1643
Or}	Proprietary <Prtry>	[1..1]	±		1645

36.1.28.8.2 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition16Choice](#) on page 2158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2158
Or}	Proprietary <Prtry>	[1..1]	±		2159

36.1.28.8.3 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see [BeneficialOwnership4Choice](#) on page 1716 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1716
Or}	Proprietary <Prtry>	[1..1]	±		1717

36.1.28.8.4 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see [CentralCounterPartyEligibility4Choice](#) on page 1707 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1707
Or}	Proprietary <Prtry>	[1..1]	±		1707

36.1.28.8.5 DeliveryReturnReason <DlvryRtrRsn>

Presence: [0..1]

Definition: Reason for a delivery return.

DeliveryReturnReason <DlvryRtrRsn> contains one of the following elements (see [DeliveryReturn3Choice](#) on page 1695 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.28.8.6 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem4Choice](#) on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

36.1.28.8.7 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area/type of trade causing the collateral movement.

ExposureType <XpsrTp> contains one of the following elements (see [ExposureType22Choice](#) on page 1624 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1624
Or}	Proprietary <Prtry>	[1..1]	±		1626

36.1.28.8.8 FXStandingInstruction <FxStgInstr>

Presence: [0..1]

Definition: Specifies whether the forex standing instruction in place should apply.

FXStandingInstruction <FxStgInstr> contains one of the following elements (see [FXStandingInstruction4Choice](#) on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1707
Or}	Proprietary <Prtry>	[1..1]	±		1707

36.1.28.8.9 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide6Choice](#) on page 1587 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1587
Or}	Proprietary <Prtry>	[1..1]	±		1587

36.1.28.8.10 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see [NettingEligibility4Choice](#) on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1706
Or}	Proprietary <Prtry>	[1..1]	±		1706

36.1.28.8.11 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see [Registration9Choice](#) on page 1715 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1716
Or}	Proprietary <Prtry>	[1..1]	±		1716

36.1.28.8.12 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see [Restriction5Choice](#) on page 1704 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1704
Or}	Proprietary <Prtry>	[1..1]	±		1704

36.1.28.8.13 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see [SettlingCapacity7Choice](#) on page 1703 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1703
Or}	Proprietary <Prtry>	[1..1]	±		1704

36.1.28.8.14 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty4Choice](#) on page 1701 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

36.1.28.8.15 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.28.8.16 Tracking <Trckg>

Presence: [0..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see [Tracking4Choice on page 1701](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1701
Or}	Proprietary <Prtry>	[1..1]	±		1701

36.1.28.8.17 LetterOfGuarantee <LtrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

LetterOfGuarantee <LtrOfGrnt> contains one of the following elements (see [LetterOfGuarantee4Choice on page 1698](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1699
Or}	Proprietary <Prtry>	[1..1]	±		1699

36.1.28.8.18 ReturnLeg <RtrLeg>

Presence: [0..1]

Definition: Indicates whether, for a securities lending/borrowing settlement transaction, the lender will instruct the return leg as agreed with the borrower.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2316](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.28.8.19 ModificationCancellationAllowed <ModCxlAllwd>

Presence: [0..1]

Definition: Specifies whether a third party is allowed to modify or cancel the transaction.

ModificationCancellationAllowed <ModCxIAllwd> contains one of the following elements (see [ModificationCancellationAllowed4Choice](#) on page 1698 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1698
Or}	Proprietary <Prtry>	[1..1]	±		1698

36.1.28.8.20 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.28.8.21 SecuritiesSubBalanceType <SctiesSubBalTp>

Presence: [0..1]

Definition: Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

SecuritiesSubBalanceType <SctiesSubBalTp> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.28.8.22 CashSubBalanceType <CshSubBalTp>

Presence: [0..1]

Definition: Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

CashSubBalanceType <CshSubBalTp> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.28.9 SettlementDetails199

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prty>	[0..1]	±		1944
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1944
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1944
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1944
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1945
	BlockTrade <BlckTrad>	[0..1]	±		1945
	CCPEligibility <CCPElgbly>	[0..1]	±		1945
	CashClearingSystem <CshClrSys>	[0..1]	±		1946
	ExposureType <XpsrTp>	[0..1]	±		1946
	MarketClientSide <MktClntSd>	[0..1]	±		1946
	NettingEligibility <NetgElgbly>	[0..1]	±		1946
	Registration <Regn>	[0..1]	±		1947
	RepurchaseType <RpTp>	[0..1]	±		1947
	LegalRestrictions <LglRstrctns>	[0..1]	±		1947
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1947
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1948
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1948
	TaxCapacity <TaxCpcty>	[0..1]	±		1948
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1948
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1949
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1949
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1949
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1949
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1950

Constraints

- **CashClearingSystemRule**
(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

36.1.28.9.1 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction was executed with a high priority.

Priority <Prty> contains one of the following elements (see [PriorityNumeric4Choice](#) on page 1708 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1709
Or}	Proprietary <Prtry>	[1..1]	±		1709

36.1.28.9.2 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see [SecuritiesTransactionType46Choice](#) on page 1674 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1674
Or}	Proprietary <Prtry>	[1..1]	±		1677

36.1.28.9.3 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade was to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition16Choice](#) on page 2158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2158
Or}	Proprietary <Prtry>	[1..1]	±		2159

36.1.28.9.4 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement was allowed.

Datatype: [SettlementTransactionCondition5Code](#) on page 2295

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

36.1.28.9.5 BeneficialOwnership <BnfcIOwnrsh>

Presence: [0..1]

Definition: Specifies whether there was change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see [BeneficialOwnership4Choice](#) on page 1716 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1716
Or}	Proprietary <Prtry>	[1..1]	±		1717

36.1.28.9.6 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction was a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see [BlockTrade4Choice](#) on page 1708 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1708
Or}	Proprietary <Prtry>	[1..1]	±		1708

36.1.28.9.7 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see [CentralCounterPartyEligibility4Choice](#) on page 1707 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1707
Or}	Proprietary <Prtry>	[1..1]	±		1707

36.1.28.9.8 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem4Choice](#) on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

36.1.28.9.9 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area/type of trade having caused the collateral movement.

ExposureType <XpsrTp> contains one of the following elements (see [ExposureType22Choice](#) on page 1624 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1624
Or}	Proprietary <Prtry>	[1..1]	±		1626

36.1.28.9.10 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction was for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide6Choice](#) on page 1587 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1587
Or}	Proprietary <Prtry>	[1..1]	±		1587

36.1.28.9.11 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see [NettingEligibility4Choice](#) on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1706
Or}	Proprietary <Prtry>	[1..1]	±		1706

36.1.28.9.12 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration was to occur upon receipt.

Registration <Regn> contains one of the following elements (see [Registration9Choice](#) on page 1715 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1716
Or}	Proprietary <Prtry>	[1..1]	±		1716

36.1.28.9.13 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies the type of repurchase transaction.

RepurchaseType <RpTp> contains one of the following elements (see [RepurchaseType22Choice](#) on page 1693 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1693
Or}	Proprietary <Prtry>	[1..1]	±		1694

36.1.28.9.14 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see [Restriction5Choice](#) on page 1704 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1704
Or}	Proprietary <Prtry>	[1..1]	±		1704

36.1.28.9.15 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS4Choice](#) on page 1714 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1714
Or}	Proprietary <Prtry>	[1..1]	±		1714

36.1.28.9.16 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see [SettlingCapacity7Choice](#) on page 1703 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1703
Or}	Proprietary <Prtry>	[1..1]	±		1704

36.1.28.9.17 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction was to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see [SettlementSystemMethod4Choice](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1703

36.1.28.9.18 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty4Choice](#) on page 1701 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

36.1.28.9.19 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.28.9.20 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see [AutomaticBorrowing6Choice](#) on page 1700 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1700
Or}	Proprietary <Prtry>	[1..1]	±		1700

36.1.28.9.21 LetterOfGuarantee <LtrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement was executed using a letter of guarantee or if the physical certificates were used.

LetterOfGuarantee <LtrOfGrnt> contains one of the following elements (see [LetterOfGuarantee4Choice](#) on page 1698 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1699
Or}	Proprietary <Prtry>	[1..1]	±		1699

36.1.28.9.22 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities were requested to be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.28.9.23 SecuritiesSubBalanceType <SctiesSubBalTp>

Presence: [0..1]

Definition: Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

SecuritiesSubBalanceType <SctiesSubBalTp> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.28.9.24 CashSubBalanceType <CshSubBalTp>

Presence: [0..1]

Definition: Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

CashSubBalanceType <CshSubBalTp> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.28.10 SettlementDetails190

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1951
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1952
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1952
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1952
	Registration <Regn>	[0..1]	±		1953
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1953
	CashClearingSystem <CshClrSys>	[0..1]	±		1953
	TaxCapacity <TaxCpcty>	[0..1]	±		1953
	RepurchaseType <RpTp>	[0..1]	±		1954
	MarketClientSide <MktClntSd>	[0..1]	±		1954
	BlockTrade <BlckTrad>	[0..1]	±		1954
	LegalRestrictions <LglRstrctns>	[0..1]	±		1954
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1955
	NettingEligibility <NetgElgblty>	[0..1]	±		1955
	CCPEligibility <CCPElgblty>	[0..1]	±		1955
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1955
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1956

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

36.1.28.10.1 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <StlmTxCond> contains one of the following elements (see [SettlementTransactionCondition34Choice](#) on page 1649 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1649
Or}	Proprietary <Prtry>	[1..1]	±		1650

36.1.28.10.2 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see [SettlingCapacity7Choice](#) on page 1703 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1703
Or}	Proprietary <Prtry>	[1..1]	±		1704

36.1.28.10.3 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.28.10.4 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS4Choice](#) on page 1714 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1714
Or}	Proprietary <Prtry>	[1..1]	±		1714

36.1.28.10.5 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see [Registration9Choice](#) on page 1715 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1716
Or}	Proprietary <Prtry>	[1..1]	±		1716

36.1.28.10.6 BeneficialOwnership <BnfcIOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see [BeneficialOwnership4Choice](#) on page 1716 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1716
Or}	Proprietary <Prtry>	[1..1]	±		1717

36.1.28.10.7 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem4Choice](#) on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

36.1.28.10.8 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty4Choice](#) on page 1701 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

36.1.28.10.9 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed, variable or a forfeit.

RepurchaseType <RpTp> contains one of the following elements (see [RepurchaseType22Choice](#) on page 1693 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1693
Or}	Proprietary <Prtry>	[1..1]	±		1694

36.1.28.10.10 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide6Choice](#) on page 1587 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1587
Or}	Proprietary <Prtry>	[1..1]	±		1587

36.1.28.10.11 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see [BlockTrade4Choice](#) on page 1708 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1708
Or}	Proprietary <Prtry>	[1..1]	±		1708

36.1.28.10.12 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see [Restriction5Choice](#) on page 1704 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1704
Or}	Proprietary <Prtry>	[1..1]	±		1704

36.1.28.10.13 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see [SettlementSystemMethod4Choice](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1703

36.1.28.10.14 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see [NettingEligibility4Choice](#) on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1706
Or}	Proprietary <Prtry>	[1..1]	±		1706

36.1.28.10.15 CCPEligibility <CCPElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgblty> contains one of the following elements (see [CentralCounterPartyEligibility4Choice](#) on page 1707 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1707
Or}	Proprietary <Prtry>	[1..1]	±		1707

36.1.28.10.16 LetterOfGuarantee <LtrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

LetterOfGuarantee <LtrOfGrnt> contains one of the following elements (see [LetterOfGuarantee4Choice](#) on page 1698 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1699
Or}	Proprietary <Prtry>	[1..1]	±		1699

36.1.28.10.17 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: [SettlementTransactionCondition5Code](#) on page 2295

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

36.1.28.11 SettlementDetails170

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1957
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1958
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1958
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1958
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1958
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1959
	CashClearingSystem <CshClrSys>	[0..1]	±		1959
	TaxCapacity <TaxCpcty>	[0..1]	±		1959
	MarketClientSide <MktClntSd>	[0..1]	±		1959
	BlockTrade <BlckTrad>	[0..1]	±		1960
	LegalRestrictions <LglRstrctns>	[0..1]	±		1960
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1960
	NettingEligibility <NetgElgblty>	[0..1]	±		1960
	CCPEligibility <CCPElgblty>	[0..1]	±		1961
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1961
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1961

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

36.1.28.11.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Indicates whether the transaction is on hold/blocked/frozen.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.28.11.2 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition18Choice](#) on page 2156 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2156
Or}	Proprietary <Prtry>	[1..1]	±		2158

36.1.28.11.3 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see [SettlingCapacity7Choice](#) on page 1703 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1703
Or}	Proprietary <Prtry>	[1..1]	±		1704

36.1.28.11.4 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.28.11.5 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS4Choice](#) on page 1714 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1714
Or}	Proprietary <Prtry>	[1..1]	±		1714

36.1.28.11.6 BeneficialOwnership <BnfcIOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see [BeneficialOwnership4Choice](#) on page 1716 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1716
Or}	Proprietary <Prtry>	[1..1]	±		1717

36.1.28.11.7 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem4Choice](#) on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

36.1.28.11.8 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty4Choice](#) on page 1701 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

36.1.28.11.9 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide6Choice](#) on page 1587 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1587
Or}	Proprietary <Prtry>	[1..1]	±		1587

36.1.28.11.10 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see [BlockTrade4Choice](#) on page 1708 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1708
Or}	Proprietary <Prtry>	[1..1]	±		1708

36.1.28.11.11 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see [Restriction5Choice](#) on page 1704 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1704
Or}	Proprietary <Prtry>	[1..1]	±		1704

36.1.28.11.12 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see [SettlementSystemMethod4Choice](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1703

36.1.28.11.13 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see [NettingEligibility4Choice](#) on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1706
Or}	Proprietary <Prtry>	[1..1]	±		1706

36.1.28.11.14 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see [CentralCounterPartyEligibility4Choice](#) on page 1707 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1707
Or}	Proprietary <Prtry>	[1..1]	±		1707

36.1.28.11.15 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: [SettlementTransactionCondition5Code](#) on page 2295

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

36.1.28.11.16 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2316):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.28.12 SettlementDetails168

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1962
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1962
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1963
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1963
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1963
	CashClearingSystem <CshClrSys>	[0..1]	±		1964
	MarketClientSide <MktClntSd>	[0..1]	±		1964
	Registration <Regn>	[0..1]	±		1964
	RepurchaseType <RpTp>	[0..1]	±		1964
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1965
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1965

Constraints

- **CashClearingSystemRule**

(Rule)

The CashClearingSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

36.1.28.12.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Indicates whether the transaction is on hold/blocked/frozen.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2316](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.28.12.2 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see [SecuritiesTransactionType45Choice on page 1677](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1677
Or}	Proprietary <Prtry>	[1..1]	±		1679

36.1.28.12.3 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition17Choice on page 2163](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2163
Or}	Proprietary <Prtry>	[1..1]	±		2163

36.1.28.12.4 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: [SettlementTransactionCondition5Code on page 2295](#)

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

36.1.28.12.5 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see [BeneficialOwnership4Choice on page 1716](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1716
Or}	Proprietary <Prtry>	[1..1]	±		1717

36.1.28.12.6 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem4Choice](#) on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1487
Or}	Proprietary <Prtry>	[1..1]	±		1487

36.1.28.12.7 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide6Choice](#) on page 1587 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1587
Or}	Proprietary <Prtry>	[1..1]	±		1587

36.1.28.12.8 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see [Registration9Choice](#) on page 1715 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1716
Or}	Proprietary <Prtry>	[1..1]	±		1716

36.1.28.12.9 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed, variable or a forfeit.

RepurchaseType <RpTp> contains one of the following elements (see [RepurchaseType13Choice](#) on page 1715 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1715
Or}	Proprietary <Prtry>	[1..1]	±		1715

36.1.28.12.10 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS4Choice](#) on page 1714 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1714
Or}	Proprietary <Prtry>	[1..1]	±		1714

36.1.28.12.11 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.29 Statement Basis

36.1.29.1 StatementBasis8Choice

Definition: Choice of format for the statement basis.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1965
Or}	Proprietary <Prtry>	[1..1]	±		1966

36.1.29.1.1 Code <Cd>

Presence: [1..1]

Definition: Statement basis expressed as an ISO 20022 code.

Datatype: [StatementBasis2Code](#) on page 2299

CodeName	Name	Definition
SETT	Settled	The statement is based on settled date positions to the knowledge of the sender at the time of the statement preparation.

CodeName	Name	Definition
TRAD	Traded	The statement is based on trade date positions.

36.1.29.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Statement basis expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.29.2 StatementBasis7Choice

Definition: Choice of format for the statement basis.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1966
Or}	Proprietary <Prtry>	[1..1]	±		1966

36.1.29.2.1 Code <Cd>

Presence: [1..1]

Definition: Statement basis expressed as an ISO 20022 code.

Datatype: [StatementBasis1Code](#) on page 2298

CodeName	Name	Definition
CONT	Contractual	The statement is based on contractual settlement date irrespective of settled data positions.
SETT	Settled	The statement is based on settled date positions to the knowledge of the sender at the time of the statement preparation.
TRAD	Traded	The statement is based on trade date positions.

36.1.29.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Statement basis expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.30 Statement Update Type

36.1.30.1 StatementType5Choice

Definition: Choice of format for the statement type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1967
Or}	Proprietary <Prtry>	[1..1]	±		1967

36.1.30.1.1 Code <Cd>

Presence: [1..1]

Definition: Statement type expressed as an ISO 20022 code.

Datatype: [SecuritiesStatementType1Code](#) on page 2271

CodeName	Name	Definition
CUST	Custody	Statement is a custody statement.
ACCT	Accounting	Statement is an accounting statement.

36.1.30.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Statement type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31 Status

36.1.31.1 NoSpecifiedReason1

Definition: No specified reason available for the status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1968

36.1.31.1.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: NoReasonCode on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.2 CancellationStatus16Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1968
Or}	Reason <Rsn>	[1..*]			1968
	Code <Cd>	[1..1]	±		1969
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1969

36.1.31.2.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: NoReasonCode on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the cancellation status.

Reason <Rsn> contains the following **CancellationReason12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1969
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1969

36.1.31.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction is cancelled.

Code <Cd> contains one of the following elements (see [CancellationReason23Choice](#) on page 2088 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2088
Or}	Proprietary <Prtry>	[1..1]	±		2089

36.1.31.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.3 CancellationStatus15Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1969
Or}	Reason <Rsn>	[1..*]			1969
	Code <Cd>	[1..1]	±		1970
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1970

36.1.31.3.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.3.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the cancellation status.

Reason <Rsn> contains the following **CancellationReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1970
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1970

36.1.31.3.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction is cancelled.

Code <Cd> contains one of the following elements (see [CancellationReason21Choice](#) on page 2089 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2089
Or}	Proprietary <Prtry>	[1..1]	±		2090

36.1.31.3.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.4 UnmatchedReason24Choice

Definition: Choice of format for the securities financing unmatched reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1970
Or}	Proprietary <Prtry>	[1..1]	±		1972

36.1.31.4.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Datatype: [UnmatchedReason13Code](#) on page 2308

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
TERM	ClosingDateTime	Closing date/time does not match.
IIND	CommonReference	Common reference does not match.

CodeName	Name	Definition
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
FORF	ForfeitRepurchaseAmount	Forfeit amount does not match.
INVE	InvestorParty	Investor party does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.

CodeName	Name	Definition
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
REPA	RepurchaseAmount	Termination transaction amount does not match.
CADE	RepurchaseCallDelay	Transaction call delay does not match.
REPP	RepurchasePremiumAmount	Premium amount does not match.
REPO	RepurchaseRate	Repurchase rate does not match.
RERT	RepurchaseRateType	Repurchase rate type does not match.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
VASU	VariableRateSupport	Variable rate support does not match (repo).
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.

36.1.31.4.2 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 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.5 UnmatchedReason23Choice

Definition: Choice of format for the settlement transaction unmatched reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1973
Or}	Proprietary <Prtry>	[1..1]	±		1975

36.1.31.5.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Datatype: [UnmatchedReason12Code](#) on page 2306

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MIME	MissingMarketSide	Missing market execution details.

CodeName	Name	Definition
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).

CodeName	Name	Definition
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.
DDAT	SettlementDate	Settlement date/time does not match.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.

36.1.31.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.6 UnmatchedReason22Choice

Definition: Choice of format for the statement query unmatched reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1975
Or}	Proprietary <Prtry>	[1..1]	±		1978

36.1.31.6.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Datatype: [UnmatchedReason14Code](#) on page 2310

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.

CodeName	Name	Definition
CHAR	ChargesAmount	Charges amount does not match.
TERM	ClosingDateTime	Closing date/time does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
EXEC	ExecutionBrokerCommission	Executing broker's commission does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
FORF	ForfeitRepurchaseAmount	Forfeit amount does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
INVE	InvestorParty	Investor party does not match.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MCAN	MatchingRecordCancelled	Corresponding matching record has been cancelled.
MIME	MissingMarketSide	Missing market execution details.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.

CodeName	Name	Definition
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
REPA	RepurchaseAmount	Termination transaction amount does not match.
CADE	RepurchaseCallDelay	Transaction call delay does not match.
REPP	RepurchasePremiumAmount	Premium amount does not match.
REPO	RepurchaseRate	Repurchase rate does not match.
RERT	RepurchaseRateType	Repurchase rate type does not match.
RSPR	RepurchaseSpreadRate	Spread rate does not match.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DEAL	TransactionDealAmount	Deal amount does not match.

CodeName	Name	Definition
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.
VASU	VariableRateSupport	Variable rate support does not match (repo).
DCMX	CumEx	Disagreement if trade was executed cum or ex.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.

36.1.31.6.2 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 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.7 PendingReason28Choice

Definition: Choice of format for the pending reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1978
Or}	Proprietary <Prtry>	[1..1]	±		1979

36.1.31.7.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason code why the instruction or request is pending.

Datatype: [PendingReason6Code](#) on page 2234

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.

CodeName	Name	Definition
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.

36.1.31.7.2 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 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.8 RepairReason12Choice

Definition: Choice of format for the repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1979
Or}	Proprietary <Prtry>	[1..1]	±		1981

36.1.31.8.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: [RepairReason5Code on page 2257](#)

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.

CodeName	Name	Definition
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.

CodeName	Name	Definition
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
VASU	VariableRateSupport	Unrecognised or invalid variable rate support (repurchase agreement).
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
TERM	ClosingDateTime	Unrecognised or invalid closing date/time.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.

36.1.31.8.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.9 RepairReason11Choice

Definition: Choice of format for the repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1981
Or}	Proprietary <Prtry>	[1..1]	±		1983

36.1.31.9.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: [RepairReason6Code](#) on page 2258

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.

CodeName	Name	Definition
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
VASU	VariableRateSupport	Unrecognised or invalid variable rate support (repurchase agreement).
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
TERM	ClosingDateTime	Unrecognised or invalid closing date/time.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
BUSE	TypeOfOrderRepair	Unrecognised or invalid type of order.
COMC	CommercializationContractRepair	Unrecognized or invalid commercialization contract.
FEEE	FeeCommissionRepair	Unrecognised or invalid fee or commission.
INNA	NarrativeInformationRepair	Unrecognised or invalid service level agreement pre-agreed narrative information.
NRGM	NoMatch	Cancellation request is in repair since more than one instruction match to the cancellation criteria.
NRGN	NotFound	Cancellation request is in repair since the instruction could not be found.
ULNK	Unknown	Message was not recognised. Unknown linked reference.

36.1.31.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.10 RejectionReason45Choice

Definition: Choice of format for the rejection reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1984
Or}	Proprietary <Prtry>	[1..1]	±		1988

36.1.31.10.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: [RejectionReason76Code](#) on page 2251

CodeName	Name	Definition
ULNK	InvalidReference	Linked reference is unknown.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
DADR	AddressDetailsRejection	Address details are incorrect or cannot be recognised.
INIR	InstructionIrrevocable	Instruction is irrevocable.
CANC	OptionCancelled	Option is not valid; it has been cancelled by the market or service provider, and cannot be responded to. Any responses already processed against this option are considered void and new responses will be required.

CodeName	Name	Definition
INTV	OptionInactive	Option is not active and can no longer be responded to. Any responses already processed against this option will remain valid, for example, expired option.
INVA	InvalidForTaxAuthorities	For tax reclaim, the reclaim is invalid for the tax authorities.
REFT	RefusedByTaxAuthorities	Reclaim is refused by the tax authorities.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
LACK	LackofSecurities	Instructed position exceeds the eligible balance.
LATE	MarketDeadlineMissed	Received after market deadline.
NMTY	Mismatch	Mismatch between option number and option type.
OPNM	OptionNumberRejection	Unrecognised option number.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
OPTY	InvalidOptionType	Invalid option type.
DCAN	RejectedSinceAlreadyCancelled	Cancellation request was rejected since the instruction has already been cancelled.
DPRG	RejectedSinceInProgress	Cancellation request has been rejected because the instruction process is in progress or has been processed.
EVNM	UnrecognisedIdentification	Unrecognised event number.
STAT	MissingStatutes	Missing statutes or commercial register or other legal documents.
STAM	NotStampedOrSigned	Financial instrument has not been stamped and/or duly signed.
SIGN	InvalidSignature	Registration request does not have a valid signature of the owner of the financial instrument.
SHAR	ShareholderNumberRejection	Unrecognised, missing or invalid shareholder number.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
NRGM	NoMatch	More than one instruction match the criteria.
MLEG	MissingLegalPower	Missing legal power for transfer.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.

CodeName	Name	Definition
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
OWNT	TypeOfOwnershipRejection	Type of ownership indicated is not correct.
NRGN	NotFoundRejection	Instruction could not be found.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
REQW	WrongRegistrationRequest	Registration request to be completed by the buyer and to be forwarded to the issuer is wrong. You have used the registration request of a different issuer/ registrar.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
RREA	DisagreementInRegistrationReason	Registration reason indicated is not correct.
REQM	MissingRegistrationRequest	Registration request to be completed by the buyer and to be forwarded to the issuer is missing.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
INNA	NarrativeInformationRejection	Unrecognised or invalid service level agreement pre-agreed narrative information.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
BPAR	BusinessPartnerNumberRejection	Unrecognised or invalid business partner number.
BREF	BankReferenceNumberRejection	Unrecognised or invalid bank reference number.

CodeName	Name	Definition
BUSE	TypeOfOrderRejection	Unrecognised or invalid type of order.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
COMC	CommercializationContractRejection	Unrecognised or invalid commercialisation contract.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
CPTY	UnknownDealExposure	Deal or exposure is unknown.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
DISC	DisagreeWithCallAmount	Party does not agree with the call amount.
DISE	DisagreeWithExposureAmount	Party does not agree with the exposure amount.
DORD	RegistrationRequestDataAndOrderRejection	Disagreement between the data on the registration request and the order.
FEEE	FeeCommissionRejection	Unrecognised or invalid fee or commission.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
TERM	ClosingDateTimeRejection	Unrecognised or invalid closing date/ time.
VASU	VariableRateSupportRejection	Unrecognised or invalid variable rate support (repurchase agreement).
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.

CodeName	Name	Definition
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

36.1.31.10.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.11 PendingProcessingReason17Choice

Definition: Choice of format for the pending processing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1988
Or}	Proprietary <Prtry>	[1..1]	±		1990

36.1.31.11.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Datatype: [PendingProcessingReason4Code](#) on page 2220

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.

CodeName	Name	Definition
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.

CodeName	Name	Definition
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

36.1.31.11.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.12 PendingProcessingReason16Choice

Definition: Choice of format for a pending processing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1990
Or}	Proprietary <Prtry>	[1..1]	±		1990

36.1.31.12.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Datatype: [PendingFailingReason1Code](#) on page 2217

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.

36.1.31.12.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.13 PendingProcessingReason12Choice

Definition: Choice of format for the pending processing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1991
Or}	Proprietary <Prtry>	[1..1]	±		1991

36.1.31.13.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Datatype: PendingProcessingReason3Code on page 2219

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
CERT	WrongCertificatesNumbers	Certificate number error.

36.1.31.13.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.14 PendingProcessingReason11Choice

Definition: Choice of format for the pending processing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1992
Or}	Proprietary <Prtry>	[1..1]	±		1993

36.1.31.14.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Datatype: PendingProcessingReason1Code on page 2217

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.

CodeName	Name	Definition
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.

36.1.31.14.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.15 FailingReason16Choice

Definition: Choice of format for the failing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1993
Or}	Proprietary <Prtry>	[1..1]	±		1997

36.1.31.15.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Datatype: [FailingReason4Code](#) on page 2202

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).

CodeName	Name	Definition
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are stolen, in dispute, under objection etc.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.

CodeName	Name	Definition
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of

CodeName	Name	Definition
		a restriction processing type in the market infrastructure platform.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
PREL	PartiallyReleased	Transaction has been partially released.
PATD	PartialDiffer	Disagreement on partial indicator preventing partial settlement.

36.1.31.15.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.16 FailingReason9Choice

Definition: Choice of format for the failing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1997
Or}	Proprietary <Prtry>	[1..1]	±		2000

36.1.31.16.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Datatype: [FailingReason1Code on page 2193](#)

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.

CodeName	Name	Definition
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.

CodeName	Name	Definition
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

36.1.31.16.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.17 PendingReason63Choice

Definition: Choice of format for the pending reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2001
Or}	Proprietary <Prtry>	[1..1]	±		2004

36.1.31.17.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Datatype: [PendingReason24Code](#) on page 2227

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.

CodeName	Name	Definition
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.

CodeName	Name	Definition
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.

CodeName	Name	Definition
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
PREL	PartiallyReleased	Transaction has been partially released.
PATD	PartialDiffer	Disagreement on partial indicator preventing partial settlement.

36.1.31.17.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.18 PendingReason31Choice

Definition: Choice of format for the pending reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2005
Or}	Proprietary <Prtry>	[1..1]	±		2008

36.1.31.18.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Datatype: [PendingReason1Code on page 2224](#)

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.

CodeName	Name	Definition
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.

CodeName	Name	Definition
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.

CodeName	Name	Definition
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

36.1.31.18.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.19 PendingReason30Choice

Definition: Choice of format for the pending reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2008
Or}	Proprietary <Prtry>	[1..1]	±		2009

36.1.31.19.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the cancellation request is pending.

Datatype: [PendingReason9Code](#) on page 2238

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.

CodeName	Name	Definition
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.1.31.19.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the cancellation request is pending.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.20 PendingReason30

Definition: Specifies the reason why the instruction or request has a pending status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2009
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2009

36.1.31.20.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Code <Cd> contains one of the following elements (see [PendingReason63Choice](#) on page 2001 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2001
Or}	Proprietary <Prtry>	[1..1]	±		2004

36.1.31.20.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.21 PendingReason29Choice

Definition: Choice of format for the pending reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2010
Or}	Proprietary <Prtry>	[1..1]	±		2013

36.1.31.21.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Datatype: [PendingReason8Code on page 2235](#)

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
AUTH	SentToTaxAuthorities	Tax reclaim has been sent to the tax authorities.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.

CodeName	Name	Definition
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.

CodeName	Name	Definition
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
DQUA	QuantityDisagreement	Quantity of financial instruments does not match.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
MCER	MissingCertification	Awaiting receipt of adequate certification.
NPAY	NoPayment	Payment has not been made by issuer.
NSEC	NotDelivered	Financial instruments have not been delivered by the issuer.

CodeName	Name	Definition
PENR	PendingReceipt	The instruction is pending receipt of securities, for example, from a purchase, loan etc.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
VLDA	ValidForTaxAuthorities	For tax reclaim, the event is pending, the tax reclaim is valid for the tax authorities.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
OTHR	Other	Other. See Narrative.
IPNC	CancelNotPossible	Instruction has been processed and cannot be cancelled.

36.1.31.21.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.22 AcknowledgementReason12Choice

Definition: Choice of format for the acknowledgement reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2014
Or}	Proprietary <Prtry>	[1..1]	±		2014

36.1.31.22.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: [AcknowledgementReason5Code on page 2169](#)

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
NSTP	NotStraightThroughProcessing	Instruction was not straight through processing and had to be processed manually.
RQWV	AcceptedWithoutVotingRights	Instruction registration is accepted but the registration is not in full, that is, not with voting rights.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.

36.1.31.22.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.23 DeniedReason17Choice

Definition: Choice of format for the denied reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2015
Or}	Proprietary <Prtry>	[1..1]	±		2015

36.1.31.23.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: [DeniedReason3Code](#) on page 2186

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAL	CallDeniedSinceAlreadyApplied	Repo call request was denied since another call already applies.
DFOR	DeniedSinceNotAllowed	Repo call request was denied. Call not allowed on the concerned repo, for example, out of delay.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.

36.1.31.23.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.24 DeniedReason16Choice

Definition: Choice of format for the denied reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2016
Or}	Proprietary <Prtry>	[1..1]	±		2016

36.1.31.24.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Datatype: [DeniedReason4Code on page 2186](#)

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAN	DeniedSinceAlreadyCancelled	Cancellation request was denied since the instruction has already been cancelled.
DPRG	DeniedSinceInProgress	Cancellation request was denied because the process of settlement is in progress.
DREP	DeniedSinceRepoEnded	Cancellation request was denied because the repo was cancelled.
DSET	DeniedSinceAlreadySettled	Cancellation request was denied because the instruction was already settled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.

36.1.31.24.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.25 DeniedReason15Choice

Definition: Choice of format for the denied reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2017
Or}	Proprietary <Prtry>	[1..1]	±		2017

36.1.31.25.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Datatype: [DeniedReason6Code on page 2187](#)

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.
DCAN	DeniedSinceCancelled	Request was denied since the instruction has been cancelled.
DSET	DeniedSinceSettled	Request was denied because the instruction was settled.
DPRG	DeniedSinceInProgress	Request was denied because the process of settlement is in progress.
DREP	DeniedSinceRepoEnded	Request was denied because the repo was cancelled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.

36.1.31.25.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchemeNm>	[0..1]	Text		1583

36.1.31.26 DeniedReason14Choice

Definition: Choice of format for the denied reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2018
Or}	Proprietary <Prtry>	[1..1]	±		2018

36.1.31.26.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Datatype: [DeniedReason7Code](#) on page 2187

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAL	CallDeniedSinceAlreadyApplied	Repo call request was denied since another call already applies.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.
DCAN	DeniedSinceCancelled	Request was denied since the instruction has been cancelled.
DPRG	DeniedSinceInProgress	Request was denied because the process of settlement is in progress.
DFOR	DeniedSinceNotAllowed	Repo call request was denied. Call not allowed on the concerned repo, for example, out of delay.
DREP	DeniedSinceRepoEnded	Request was denied because the repo was cancelled.
DSET	DeniedSinceSettled	Request was denied because the instruction was settled.
IPNC	InstructionProcessed	Instruction has been processed and cannot be cancelled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.

36.1.31.26.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.27 SettlementStatus30Choice

Definition: Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		2019
Or	Failing <FIng>	[1..1]	±		2019
Or}	Proprietary <Prtry>	[1..1]	±		2020

Constraints

- **PendingToFailingRule**

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

36.1.31.27.1 Pending <Pdg>

Presence: [1..1]

Definition: Instruction is pending. Settlement at the instructed settlement date is still possible.

Pending <Pdg> contains one of the following elements (see [PendingStatus67Choice](#) on page 2050 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2050
Or}	Reason <Rsn>	[1..*]	±		2051

36.1.31.27.2 Failing <FIng>

Presence: [1..1]

Definition: Instruction is failing. Settlement at the instructed settlement date is no longer possible.

Failing <FIng> contains one of the following elements (see [FailingStatus13Choice](#) on page 2049 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2049
Or}	Reason <Rsn>	[1..*]			2050
	Code <Cd>	[1..1]	±		2050
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2050

36.1.31.27.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason6](#) on page 2150 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2150
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	2150

36.1.31.28 ModificationStatus4Choice

Definition: Choice of modification status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2020
Or}	Reason <Rsn>	[0..*]			2021
	Code <Cd>	[1..1]			2021
{Or	Code <Cd>	[1..1]	CodeSet		2021
Or}	Proprietary <Prtry>	[1..1]	±		2021
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2022

36.1.31.28.1 NoSpecifiedReason <NoSpofdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.28.2 Reason <Rsn>

Presence: [0..*]

Definition: Specifies the reason of the modification status.

Reason <Rsn> contains the following **ModificationReason4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2021
{Or	Code <Cd>	[1..1]	CodeSet		2021
Or}	Proprietary <Prtry>	[1..1]	±		2021
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2022

36.1.31.28.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the transaction is modified.

Code <Cd> contains one of the following **ModificationReason4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2021
Or}	Proprietary <Prtry>	[1..1]	±		2021

36.1.31.28.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is modified, or the related modification request is executed.

Datatype: [ModifiedStatusReason1Code on page 2214](#)

CodeName	Name	Definition
MDBY	ModifiedByYourself	Modification of a transaction by the account owner.
OTHR	Other	Other. See Narrative.

36.1.31.28.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is modified, or the related modification request is executed.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.28.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.29 DeniedStatus17Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2022
Or}	Reason <Rsn>	[1..*]			2022
	Code <Cd>	[1..1]	±		2023
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2023

36.1.31.29.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.29.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the denied status.

Reason <Rsn> contains the following **DeniedReason12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2023
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2023

36.1.31.29.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request has a denied status.

Code <Cd> contains one of the following elements (see [DeniedReason17Choice](#) on page 2015 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2015
Or}	Proprietary <Prtry>	[1..1]	±		2015

36.1.31.29.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.30 DeniedStatus16Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2023
Or}	Reason <Rsn>	[1..*]			2023
	Code <Cd>	[1..1]	±		2024
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2024

36.1.31.30.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.30.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the denied status.

Reason <Rsn> contains the following **DeniedReason11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2024
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2024

36.1.31.30.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request has a denied status.

Code <Cd> contains one of the following elements (see [DeniedReason16Choice](#) on page 2015 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2016
Or}	Proprietary <Prtry>	[1..1]	±		2016

36.1.31.30.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.31 DeniedStatus15Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2024
Or}	Reason <Rsn>	[1..*]			2024
	Code <Cd>	[1..1]	±		2025
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2025

36.1.31.31.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.31.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the denied status.

Reason <Rsn> contains the following **DeniedReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2025
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2025

36.1.31.31.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request has a denied status.

Code <Cd> contains one of the following elements (see [DeniedReason15Choice](#) on page 2016 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2017
Or}	Proprietary <Prtry>	[1..1]	±		2017

36.1.31.31.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.32 ConsentStatus4Choice

Definition: Choice of consent status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2025
Or}	Reason <Rsn>	[1..*]			2026
	Code <Cd>	[1..1]			2026
{Or	Code <Cd>	[1..1]	CodeSet		2026
Or}	Proprietary <Prtry>	[1..1]	±		2026
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2027

36.1.31.32.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.32.2 Reason <Rsn>

Presence: [1..*]

Definition: Reason provided for the status.

Reason <Rsn> contains the following **ConsentReason4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2026
{Or	Code <Cd>	[1..1]	CodeSet		2026
Or}	Proprietary <Prtry>	[1..1]	±		2026
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2027

36.1.31.32.2.1 Code <Cd>

Presence: [1..1]

Definition: Reason provided for the status.

Code <Cd> contains one of the following **ConsentOrRejectionReason4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2026
Or}	Proprietary <Prtry>	[1..1]	±		2026

36.1.31.32.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the counterparty response has a rejection status.

Datatype: [CounterpartyResponseStatusReason1Code](#) on page 2183

CodeName	Name	Definition
CPTR	CounterpartyTransaction	Specifies that the response is related to an allegation from the counterparty.
CPCX	CounterpartyCancellation	Specifies that the response is related to the cancellation request of the counterparty.
CPMD	CounterpartyModification	Specifies that the response is related to the modification request of the counterparty.

36.1.31.32.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the counterparty response has a rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.32.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.33 RejectionStatus39Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2027
Or}	Reason <Rsn>	[1..*]			2027
	Code <Cd>	[1..1]			2028
{Or	Code <Cd>	[1..1]	CodeSet		2028
Or}	Proprietary <Prtry>	[1..1]	±		2030
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2030

36.1.31.33.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.33.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following **RejectionReason59** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2028
{Or	Code <Cd>	[1..1]	CodeSet		2028
Or}	Proprietary <Prtry>	[1..1]	±		2030
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2030

36.1.31.33.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following **RejectionReason44Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2028
Or}	Proprietary <Prtry>	[1..1]	±		2030

36.1.31.33.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: [RejectionReason75Code](#) on page 2249

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.

CodeName	Name	Definition
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.

CodeName	Name	Definition
VALR	InvalidRule	Account servicer validation rule rejection.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

36.1.31.33.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.33.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.34 RejectionStatus38Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2030
Or}	Reason <Rsn>	[1..*]			2031
	Code <Cd>	[1..1]			2031
{Or	Code <Cd>	[1..1]	CodeSet		2031
Or}	Proprietary <Prtry>	[1..1]	±		2033
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2033

36.1.31.34.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode on page 2214](#)

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.34.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following **RejectionReason58** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2031
{Or	Code <Cd>	[1..1]	CodeSet		2031
Or}	Proprietary <Prtry>	[1..1]	±		2033
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2033

36.1.31.34.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following **RejectionReason43Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2031
Or}	Proprietary <Prtry>	[1..1]	±		2033

36.1.31.34.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: [RejectionReason73Code on page 2247](#)

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.

CodeName	Name	Definition
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.

CodeName	Name	Definition
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.

36.1.31.34.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.34.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.35 RejectionStatus37Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2034
Or}	Reason <Rsn>	[1..*]			2034
	Code <Cd>	[1..1]			2034
{Or	Code <Cd>	[1..1]	CodeSet		2034
Or}	Proprietary <Prtry>	[1..1]	±		2036
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2036

36.1.31.35.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: NoReasonCode on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.35.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following **RejectionReason57** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2034
{Or	Code <Cd>	[1..1]	CodeSet		2034
Or}	Proprietary <Prtry>	[1..1]	±		2036
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2036

36.1.31.35.2.1 Code <Cd>

Presence: [1..1]

Definition: Reason provided for the status.

Code <Cd> contains one of the following **RejectionReason42Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2034
Or}	Proprietary <Prtry>	[1..1]	±		2036

36.1.31.35.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: RejectionReason72Code on page 2246

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVL	InvalidLink	Invalid or unrecognized link.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.

36.1.31.35.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.35.2.2 AdditionalReasonInformation <AddtIRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.36 RejectionStatus36Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2037
Or}	Reason <Rsn>	[1..*]			2037
	Code <Cd>	[1..1]			2037
{Or	Code <Cd>	[1..1]	CodeSet		2037
Or}	Proprietary <Prtry>	[1..1]	±		2039
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2040

36.1.31.36.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: NoReasonCode on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.36.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following **RejectionReason60** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2037
{Or	Code <Cd>	[1..1]	CodeSet		2037
Or}	Proprietary <Prtry>	[1..1]	±		2039
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2040

36.1.31.36.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following **RejectionReason41Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2037
Or}	Proprietary <Prtry>	[1..1]	±		2039

36.1.31.36.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: [RejectionReason70Code](#) on page 2244

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.

CodeName	Name	Definition
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
TERM	ClosingDateTimeRejection	Unrecognised or invalid closing date/time.
VASU	VariableRateSupportRejection	Unrecognised or invalid variable rate support (repurchase agreement).
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

36.1.31.36.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.36.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.37 RejectionOrRepairStatus44Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2040
Or}	Reason <Rsn>	[1..*]			2040
	Code <Cd>	[1..1]	±		2041
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2041

36.1.31.37.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.37.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection or repair status.

Reason <Rsn> contains the following **RejectionOrRepairReason39** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2041
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2041

36.1.31.37.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following elements (see [RejectionAndRepairReason39Choice](#) on page 2051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2051
Or}	Proprietary <Prtry>	[1..1]	±		2051

36.1.31.37.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.38 RejectionOrRepairStatus43Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2041
Or}	Reason <Rsn>	[1..*]			2041
	Code <Cd>	[1..1]	±		2042
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2042

36.1.31.38.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.38.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason for the status.

Reason <Rsn> contains the following **RejectionOrRepairReason38** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2042
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2042

36.1.31.38.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following elements (see [RejectionAndRepairReason38Choice](#) on page 2052 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2052
Or}	Proprietary <Prtry>	[1..1]	±		2052

36.1.31.38.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.39 RejectionOrRepairStatus42Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2042
Or}	Reason <Rsn>	[1..*]			2042
	Code <Cd>	[1..1]	±		2043
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2043

36.1.31.39.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.39.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason for the status.

Reason <Rsn> contains the following **RejectionOrRepairReason37** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2043
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2043

36.1.31.39.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following elements (see [RejectionAndRepairReason37Choice](#) on page 2053 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2053
Or}	Proprietary <Prtry>	[1..1]	±		2053

36.1.31.39.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.40 RejectionOrRepairStatus41Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2043
Or}	Reason <Rsn>	[1..*]			2044
	Code <Cd>	[0..*]	±		2044
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2044

36.1.31.40.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.40.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection or repair status.

Reason <Rsn> contains the following **RejectionOrRepairReason36** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[0..*]	±		2044
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2044

36.1.31.40.2.1 Code <Cd>

Presence: [0..*]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following elements (see [RejectionAndRepairReason36Choice](#) on page 2054 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2054
Or}	Proprietary <Prtry>	[1..1]	±		2055

36.1.31.40.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.41 GeneratedReasons5Choice

Definition: Choice of format for the generated reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2044
Or}	Proprietary <Prtry>	[1..1]	±		2045

36.1.31.41.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the transaction was generated.

Datatype: [GeneratedReason3Code](#) on page 2206

CodeName	Name	Definition
COLL	CollateralManagement	Transaction has been generated for collateral management purposes.
CLAI	MarketClaim	Transaction resulting from a market claim.

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.
RODE	ReturnRefusedDumps	Relates to the return of financial instruments resulting from a rejected delivery without matching operation.
SPLI	SplitShaping	Transaction has been generated to enable settlement following a shortage of position.
THRD	ThirdParty	Transaction has been generated by a third party, for example, a central counterparty.
TRAN	Transformation	Transaction has been generated due to transformation following a corporate action.

36.1.31.41.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the transaction was generated.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.42 PendingCancellationReasons4Choice

Definition: Choice of format for the pending cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2045
Or}	Proprietary <Prtry>	[1..1]	±		2046

36.1.31.42.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the cancellation request is pending.

Datatype: [PendingReason7Code](#) on page 2234

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.
DQUA	QuantityDisagreement	Quantity of financial instruments does not match.

36.1.31.42.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the cancellation request is pending.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.43 AcknowledgementReason23Choice

Definition: Choice of format for a acknowledgement reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2046
Or}	Proprietary <Prtry>	[1..1]	±		2046

36.1.31.43.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: [AcknowledgementReason9Code](#) on page 2170

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.

36.1.31.43.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.44 AcknowledgementReason15Choice

Definition: Choice of format for the acknowledgement reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2047
Or}	Proprietary <Prtry>	[1..1]	±		2047

36.1.31.44.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: [AcknowledgementReason3Code](#) on page 2168

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.

36.1.31.44.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.45 AcknowledgementReason14Choice

Definition: Choice of format for the acknowledgement reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2048
Or}	Proprietary <Prtry>	[1..1]	±		2048

36.1.31.45.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: [AcknowledgementReason6Code on page 2169](#)

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.
NSTP	NotStraightThroughProcessing	Instruction was not straight through processing and had to be processed manually.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.

36.1.31.45.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.46 AcknowledgementReason13Choice

Definition: Choice of format for the acknowledgement reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2049
Or}	Proprietary <Prtry>	[1..1]	±		2049

36.1.31.46.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: [RepoCallAcknowledgementReason2Code](#) on page 2261

CodeName	Name	Definition
CALD	InProcess	Repurchase agreement call is in process.
CALP	Processed	Repurchase agreement call is processed.
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.

36.1.31.46.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.47 FailingStatus13Choice

Definition: Choice of failing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2049
Or}	Reason <Rsn>	[1..*]			2050
	Code <Cd>	[1..1]	±		2050
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2050

36.1.31.47.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.47.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the failing status.

Reason <Rsn> contains the following **FailingReason11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2050
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2050

36.1.31.47.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing status.

Code <Cd> contains one of the following elements (see [FailingReason16Choice](#) on page 1993 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1993
Or}	Proprietary <Prtry>	[1..1]	±		1997

36.1.31.47.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.48 PendingStatus67Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2050
Or}	Reason <Rsn>	[1..*]	±		2051

36.1.31.48.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.48.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following elements (see [PendingReason30](#) on page 2009 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2009
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2009

36.1.31.49 RejectionAndRepairReason39Choice

Definition: Choice of format for the rejection or repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2051
Or}	Proprietary <Prtry>	[1..1]	±		2051

36.1.31.49.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: [RejectionReason77Code](#) on page 2255

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
OTHR	Other	Other. See Narrative.
MISM	InvalidRequest	Statement/status advice request cannot be executed. The message type requested is not valid for the message reference or statement period concerned.

36.1.31.49.2 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 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemaName <SchmeNm>	[0..1]	Text		1583

36.1.31.50 RejectionAndRepairReason38Choice

Definition: Choice of format for the rejection or repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2052
Or}	Proprietary <Prtry>	[1..1]	±		2052

36.1.31.50.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: [RejectionReason74Code](#) on page 2249

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
NRGN	NotFoundRejection	Instruction could not be found.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
NRGM	NoMatch	More than one instruction match the criteria.
OTHR	Other	Other. See Narrative.

36.1.31.50.2 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 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.51 RejectionAndRepairReason37Choice

Definition: Choice of format for the rejection or repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2053
Or}	Proprietary <Prtry>	[1..1]	±		2053

36.1.31.51.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: [RejectionReason71Code](#) on page 2245

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
NRGM	NoMatch	More than one instruction match the criteria.
NRGN	NotFoundRejection	Instruction could not be found.
OTHR	Other	Other. See Narrative.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
INVM	InvalidModificationRequest	Invalid or unrecognized modification request.
INVL	InvalidLink	Invalid or unrecognized link.

36.1.31.51.2 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 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.52 RejectionAndRepairReason36Choice

Definition: Choice of format for the rejection or repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2054
Or}	Proprietary <Prtry>	[1..1]	±		2055

36.1.31.52.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: [RejectionReason69Code](#) on page 2243

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
OTHR	Other	Other. See Narrative.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.

CodeName	Name	Definition
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
VALR	InvalidRule	Account servicer validation rule rejection.

36.1.31.52.2 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 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.53 SecuritiesPaymentStatus5Choice

Definition: Choice of format for the status of payment of a security at a particular time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2055
Or}	Proprietary <Prtry>	[1..1]	±		2055

36.1.31.53.1 Code <Cd>

Presence: [1..1]

Definition: Securities payment status expressed as an ISO 20022 code.

Datatype: [SecuritiesPaymentStatus1Code on page 2270](#)

CodeName	Name	Definition
FULL	FullyPaid	Security is fully paid.
NILL	NullPaid	Security is null paid.
PART	PartiallyPaid	Security is partially paid.

36.1.31.53.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities payment status expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.54 PendingProcessingStatus18Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2056
Or}	Reason <Rsn>	[1..*]			2056
	Code <Cd>	[1..1]	±		2056
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2057

36.1.31.54.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.54.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending processing status.

Reason <Rsn> contains the following **PendingProcessingReason15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2056
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2057

36.1.31.54.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Code <Cd> contains one of the following elements (see [PendingProcessingReason17Choice](#) on page 1988 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1988
Or}	Proprietary <Prtry>	[1..1]	±		1990

36.1.31.54.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.55 InstructionProcessingStatus42Choice

Definition: Choice of formats for an instruction processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgPrcg>	[1..1]	±		2057
Or	CancellationRequested <CxlReqd>	[1..1]	±	C7	2058
Or	AcknowledgedAccepted <AckdAcptd>	[1..1]	±		2058
Or	Cancelled <Canc>	[1..1]	±		2058
Or	Generated <Gnrtd>	[1..1]			2059
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2059
Or}	Reason <Rsn>	[1..*]	±		2059
Or	Repair <Rpr>	[1..1]	±		2060
Or	PendingCancellation <PdgCxl>	[1..1]	±		2060
Or}	ModificationRequested <ModReqd>	[1..1]	±	C7	2060

36.1.31.55.1 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Processing of the instruction/request is pending.

PendingProcessing <PdgPrcg> contains one of the following elements (see [PendingProcessingStatus18Choice](#) on page 2056 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2056
Or}	Reason <Rsn>	[1..*]			2056
	Code <Cd>	[1..1]	±		2056
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2057

36.1.31.55.2 CancellationRequested <CxlReqd>

Presence: [1..1]

Definition: Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request.

Impacted by: [C7 AdditionalReasonInformationRule](#)

CancellationRequested <CxlReqd> contains the following elements (see [ProprietaryReason4](#) on page 2066 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2067
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2067

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.31.55.3 AcknowledgedAccepted <AckdAcptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAcptd> contains one of the following elements (see [AcknowledgedAcceptedStatus21Choice](#) on page 2153 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2153
Or}	Reason <Rsn>	[1..*]	±		2153

36.1.31.55.4 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction has been cancelled.

Cancelled <Canc> contains one of the following elements (see [CancellationStatus24Choice](#) on page 2084 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2084
Or}	Reason <Rsn>	[1..*]			2084
	Code <Cd>	[1..1]			2085
{Or	Code <Cd>	[1..1]	CodeSet		2085
Or}	Proprietary <Prtry>	[1..1]	±		2086
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2086

36.1.31.55.5 Generated <Gnrtd>

Presence: [1..1]

Definition: Transaction was created by the account servicer or a third party. It was not instructed directly by the account owner.

Generated <Gnrtd> contains one of the following **GeneratedStatus7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2059
Or}	Reason <Rsn>	[1..*]	±		2059

36.1.31.55.5.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.55.5.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the generated status.

Reason <Rsn> contains the following elements (see [GeneratedReason5](#) on page 2118 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2118
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2119

36.1.31.55.6 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see [RepairStatus12Choice](#) on page 2074 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2074
Or}	Reason <Rsn>	[1..*]			2075
	Code <Cd>	[1..1]			2075
{Or	Code <Cd>	[1..1]	CodeSet		2075
Or}	Proprietary <Prtry>	[1..1]	±		2077
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2077

36.1.31.55.7 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: Cancellation request from yourself for this instruction is pending waiting for further processing.

PendingCancellation <PdgCxl> contains one of the following elements (see [PendingStatus38Choice](#) on page 2069 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2069
Or}	Reason <Rsn>	[1..*]			2070
	Code <Cd>	[1..1]	±		2070
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2070

36.1.31.55.8 ModificationRequested <ModReqd>

Presence: [1..1]

Definition: Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

Impacted by: [C7 AdditionalReasonInformationRule](#)

ModificationRequested <ModReqd> contains the following elements (see [ProprietaryReason4](#) on page 2066 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2067
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2067

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.31.56 RejectionStatus30Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2061
Or}	Reason <Rsn>	[1..*]			2061
	Code <Cd>	[1..1]			2061
{Or	Code <Cd>	[1..1]	CodeSet		2062
Or}	Proprietary <Prtry>	[1..1]	±		2062
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2062

36.1.31.56.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: NoReasonCode on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.56.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following **RejectionReason49** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2061
{Or	Code <Cd>	[1..1]	CodeSet		2062
Or}	Proprietary <Prtry>	[1..1]	±		2062
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2062

36.1.31.56.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following **RejectionReason37Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2062
Or}	Proprietary <Prtry>	[1..1]	±		2062

36.1.31.56.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: [RejectionReason55Code](#) on page 2242

CodeName	Name	Definition
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
OTHR	Other	Other. See Narrative.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
SSID	StandingSettlementInstructionRejection	Standing Settlement Instruction is unknown or invalid.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.

36.1.31.56.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.56.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.57 PendingProcessingStatus17Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2063
Or}	Reason <Rsn>	[1..*]			2063
	Code <Cd>	[1..1]	±		2063
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2063

36.1.31.57.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode on page 2214](#)

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.57.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending processing status.

Reason <Rsn> contains the following **PendingProcessingReason14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2063
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2063

36.1.31.57.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Code <Cd> contains one of the following elements (see [PendingProcessingReason16Choice on page 1990](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1990
Or}	Proprietary <Prtry>	[1..1]	±		1990

36.1.31.57.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text on page 2319](#)

36.1.31.58 AcknowledgedAcceptedStatus32Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2064
Or}	Reason <Rsn>	[1..*]			2064
	Code <Cd>	[1..1]	±		2064
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2064

36.1.31.58.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode on page 2214](#)

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.58.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the acknowledged accepted status.

Reason <Rsn> contains the following **AcknowledgementReason20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2064
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2064

36.1.31.58.2.1 Code <Cd>

Presence: [1..1]

Definition: Reason provided for the status.

Code <Cd> contains one of the following elements (see [AcknowledgementReason23Choice on page 2046](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2046
Or}	Proprietary <Prtry>	[1..1]	±		2046

36.1.31.58.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.59 CancellationReason23

Definition: Specifies the reason why the instruction or request is cancelled.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2065
{Or	Code <Cd>	[1..1]	CodeSet		2065
Or}	Proprietary <Prtry>	[1..1]	±		2066
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		2066

36.1.31.59.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction is cancelled.

Code <Cd> contains one of the following **CancellationReason36Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2065
Or}	Proprietary <Prtry>	[1..1]	±		2066

36.1.31.59.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

Datatype: [CancelledStatusReason16Code](#) on page 2174

CodeName	Name	Definition
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
BYIY	CancelledDueToBuyIn	Instruction has been cancelled because a buy-in has been initiated.
CTHP	CancelledByThirdParty	Instruction is cancelled by a Third party.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.

CodeName	Name	Definition
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.

36.1.31.59.1.2 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 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.59.2 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Provides the corporate action event identification of the event that triggered the cancellation.

Datatype: [Max35Text](#) on page 2320

36.1.31.60 ProprietaryReason4

Definition: Proprietary identification of the reason related to a status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2067
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2067

Constraints

- **AdditionalReasonInformationRule**
(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.31.60.1 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 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.60.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional information about the processed instruction.

Datatype: [Max210Text](#) on page 2319

36.1.31.61 PendingStatus40Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2067
Or}	Reason <Rsn>	[1..*]			2067
	Code <Cd>	[1..1]	±		2068
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2068

36.1.31.61.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.61.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2068
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2068

36.1.31.61.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Code <Cd> contains one of the following elements (see [PendingReason31Choice](#) on page 2004 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2005
Or}	Proprietary <Prtry>	[1..1]	±		2008

36.1.31.61.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.62 PendingStatus39Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2068
Or}	Reason <Rsn>	[1..*]			2068
	Code <Cd>	[1..1]	±		2069
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2069

36.1.31.62.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.62.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2069
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2069

36.1.31.62.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why a cancellation request sent for the related instruction is pending.

Code <Cd> contains one of the following elements (see [PendingReason30Choice](#) on page 2008 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2008
Or}	Proprietary <Prtry>	[1..1]	±		2009

36.1.31.62.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.63 PendingStatus38Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2069
Or}	Reason <Rsn>	[1..*]			2070
	Code <Cd>	[1..1]	±		2070
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2070

36.1.31.63.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.63.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2070
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2070

36.1.31.63.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why a cancellation request sent for the related instruction is pending.

Code <Cd> contains one of the following elements (see [PendingReason28Choice](#) on page 1978 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1978
Or}	Proprietary <Prtry>	[1..1]	±		1979

36.1.31.63.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.64 RepairStatus14Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2070
Or}	Reason <Rsn>	[1..*]			2071
	Code <Cd>	[1..1]	±		2071
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2071

36.1.31.64.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.64.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the repair status.

Reason <Rsn> contains the following **RepairReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2071
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2071

36.1.31.64.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following elements (see [RepairReason12Choice](#) on page 1979 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1979
Or}	Proprietary <Prtry>	[1..1]	±		1981

36.1.31.64.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.65 RepairStatus13Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2072
Or}	Reason <Rsn>	[1..*]			2072
	Code <Cd>	[1..1]			2072
{Or	Code <Cd>	[1..1]	CodeSet		2072
Or}	Proprietary <Prtry>	[1..1]	±		2074
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2074

36.1.31.65.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: NoReasonCode on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.65.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the repair status.

Reason <Rsn> contains the following **RepairReason9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2072
{Or	Code <Cd>	[1..1]	CodeSet		2072
Or}	Proprietary <Prtry>	[1..1]	±		2074
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2074

36.1.31.65.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair status.

Code <Cd> contains one of the following **RepairReason10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2072
Or}	Proprietary <Prtry>	[1..1]	±		2074

36.1.31.65.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: RepairReason4Code on page 2255

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.

CodeName	Name	Definition
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.

CodeName	Name	Definition
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.

36.1.31.65.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.65.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.66 RepairStatus12Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2074
Or}	Reason <Rsn>	[1..*]			2075
	Code <Cd>	[1..1]			2075
{Or	Code <Cd>	[1..1]	CodeSet		2075
Or}	Proprietary <Prtry>	[1..1]	±		2077
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2077

36.1.31.66.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.66.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the repair status.

Reason <Rsn> contains the following **RepairReason8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2075
{Or	Code <Cd>	[1..1]	CodeSet		2075
Or}	Proprietary <Prtry>	[1..1]	±		2077
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2077

36.1.31.66.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following **RepairReason10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2075
Or}	Proprietary <Prtry>	[1..1]	±		2077

36.1.31.66.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: [RepairReason4Code on page 2255](#)

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.

CodeName	Name	Definition
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.

36.1.31.66.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.66.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.67 RejectionStatus20Choice

Definition: Choice of rejection status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2077
Or}	Reason <Rsn>	[1..1]			2077
	Code <Cd>	[1..1]			2078
{Or	Code <Cd>	[1..1]	CodeSet		2078
Or}	Proprietary <Prtry>	[1..1]	±		2078
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2079

36.1.31.67.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.67.2 Reason <Rsn>

Presence: [1..1]

Definition: Specifies the reason of the rejection or repair status.

Reason <Rsn> contains the following **RejectionReason29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2078
{Or	Code <Cd>	[1..1]	CodeSet		2078
Or}	Proprietary <Prtry>	[1..1]	±		2078
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2079

36.1.31.67.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following **ConsentOrRejectionReason4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2078
Or}	Proprietary <Prtry>	[1..1]	±		2078

36.1.31.67.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the counterparty response has a rejection status.

Datatype: [CounterpartyResponseStatusReason1Code](#) on page 2183

CodeName	Name	Definition
CPTR	CounterpartyTransaction	Specifies that the response is related to an allegation from the counterparty.
CPCX	CounterpartyCancellation	Specifies that the response is related to the cancellation request of the counterparty.
CPMD	CounterpartyModification	Specifies that the response is related to the modification request of the counterparty.

36.1.31.67.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the counterparty response has a rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.67.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.68 PendingProcessingStatus13Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2079
Or}	Reason <Rsn>	[1..*]			2079
	Code <Cd>	[1..1]	±		2079
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2080

36.1.31.68.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.68.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending processing status.

Reason <Rsn> contains the following **PendingProcessingReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2079
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2080

36.1.31.68.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Code <Cd> contains one of the following elements (see [PendingProcessingReason12Choice](#) on page 1991 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1991
Or}	Proprietary <Prtry>	[1..1]	±		1991

36.1.31.68.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.69 PendingProcessingStatus12Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2080
Or}	Reason <Rsn>	[1..*]			2080
	Code <Cd>	[1..1]	±		2080
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2081

36.1.31.69.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.69.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending processing status.

Reason <Rsn> contains the following **PendingProcessingReason9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2080
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2081

36.1.31.69.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Code <Cd> contains one of the following elements (see [PendingProcessingReason11Choice](#) on page 1992 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1992
Or}	Proprietary <Prtry>	[1..1]	±		1993

36.1.31.69.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.70 PendingProcessingStatus11Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2081
Or}	Reason <Rsn>	[1..*]			2081
	Code <Cd>	[1..1]			2082
{Or	Code <Cd>	[1..1]	CodeSet		2082
Or}	Proprietary <Prtry>	[1..1]	±		2083
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2084

36.1.31.70.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.70.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending processing status.

Reason <Rsn> contains the following **PendingProcessingReason8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2082
{Or	Code <Cd>	[1..1]	CodeSet		2082
Or}	Proprietary <Prtry>	[1..1]	±		2083
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2084

36.1.31.70.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Code <Cd> contains one of the following **PendingProcessingReason10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2082
Or}	Proprietary <Prtry>	[1..1]	±		2083

36.1.31.70.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Datatype: [PendingProcessingReason2Code](#) on page 2218

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.

CodeName	Name	Definition
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.1.31.70.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.70.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.71 CancellationStatus24Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2084
Or}	Reason <Rsn>	[1..*]			2084
	Code <Cd>	[1..1]			2085
{Or	Code <Cd>	[1..1]	CodeSet		2085
Or}	Proprietary <Prtry>	[1..1]	±		2086
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2086

36.1.31.71.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.71.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the cancellation status.

Reason <Rsn> contains the following **CancellationReason22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2085
{Or	Code <Cd>	[1..1]	CodeSet		2085
Or}	Proprietary <Prtry>	[1..1]	±		2086
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2086

36.1.31.71.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction is cancelled.

Code <Cd> contains one of the following **CancellationReason36Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2085
Or}	Proprietary <Prtry>	[1..1]	±		2086

36.1.31.71.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

Datatype: [CancelledStatusReason16Code](#) on page 2174

CodeName	Name	Definition
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
BYIY	CancelledDueToBuyIn	Instruction has been cancelled because a buy-in has been initiated.
CTHP	CancelledByThirdParty	Instruction is cancelled by a Third party.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.

CodeName	Name	Definition
CANS	CancelledBySystem	Transaction is cancelled by the system.
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.

36.1.31.71.2.1.2 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 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.71.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text on page 2319](#)

36.1.31.72 ResponseStatus6Choice

Definition: Choice of response status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Consented <Cnsntd>	[1..1]	±		2086
Or	Rejected <Rjctd>	[1..1]	±		2087
Or}	Pending <Pdg>	[1..1]	±		2087

36.1.31.72.1 Consented <Cnsntd>

Presence: [1..1]

Definition: Reason provided for the status.

Consented <Cnsntd> contains one of the following elements (see [ConsentStatus4Choice](#) on page 2025 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2025
Or}	Reason <Rsn>	[1..*]			2026
	Code <Cd>	[1..1]			2026
{Or	Code <Cd>	[1..1]	CodeSet		2026
Or}	Proprietary <Prtry>	[1..1]	±		2026
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2027

36.1.31.72.2 Rejected <Rjctd>

Presence: [1..1]

Definition: Rejected status of an instruction, advice or request.

Rejected <Rjctd> contains one of the following elements (see [RejectionStatus20Choice](#) on page 2077 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2077
Or}	Reason <Rsn>	[1..1]			2077
	Code <Cd>	[1..1]			2078
{Or	Code <Cd>	[1..1]	CodeSet		2078
Or}	Proprietary <Prtry>	[1..1]	±		2078
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2079

36.1.31.72.3 Pending <Pdg>

Presence: [1..1]

Definition: Pending status of an instruction, advice or request.

Pending <Pdg> contains one of the following elements (see [PendingStatus20Choice](#) on page 2154 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Forwarded <Fwdd>	[1..1]	±		2154
Or}	UnderInvestigation <UdrInvstgtn>	[1..1]	±		2155

36.1.31.73 FXCancellation3Choice

Definition: Choice of format for the forex cancellation information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		2088
Or}	Proprietary <Prtry>	[1..1]	±		2088

36.1.31.73.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the underlying forex transaction should also be cancelled. Yes means forex is to be cancelled. No means forex is to be retained.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2316](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.31.73.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Forex cancellation information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.74 CancellationReason23Choice

Definition: Choice of format for the cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2088
Or}	Proprietary <Prtry>	[1..1]	±		2089

36.1.31.74.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

Datatype: [CancelledStatusReason9Code on page 2175](#)

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CANS	CancelledBySystem	Transaction is cancelled by the system.

CodeName	Name	Definition
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.

36.1.31.74.2 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 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchemeNm>	[0..1]	Text		1583

36.1.31.75 CancellationReason21Choice

Definition: Choice of format for the cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2089
Or}	Proprietary <Prtry>	[1..1]	±		2090

36.1.31.75.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

Datatype: [CancelledStatusReason5Code on page 2175](#)

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
OTHR	Other	Other. See Narrative.

36.1.31.75.2 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 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchemeNm>	[0..1]	Text		1583

36.1.31.76 CancellationReason20Choice

Definition: Choice of format for the cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2090
Or}	Proprietary <Prtry>	[1..1]	±		2091

36.1.31.76.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

Datatype: [CancelledStatusReason12Code on page 2173](#)

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.

CodeName	Name	Definition
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CANO	CancelledByOther	Transaction is cancelled by a party other than the instructing party, for example, a market infrastructure such as a stock exchange.
CREG	CancelledByIssuerRegistrar	Transaction has been cancelled by the issuer/registrar.

36.1.31.76.2 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 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.77 MatchingStatus25Choice

Definition: Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	2092
Or	Unmatched <Umtchd>	[1..1]			2092
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2092
Or}	Reason <Rsn>	[1..*]			2092
	Code <Cd>	[1..1]	±		2093
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2093
Or}	Proprietary <Prtry>	[1..1]	±		2093

36.1.31.77.1 Matched <Mtchd>

Presence: [1..1]

Definition: Status is matched.

Impacted by: [C7 AdditionalReasonInformationRule](#)

Matched <Mtchd> contains the following elements (see [ProprietaryReason4](#) on page 2066 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2067
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2067

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.31.77.2 Unmatched <Umtchd>

Presence: [1..1]

Definition: Status is unmatched.

Unmatched <Umtchd> contains one of the following **UnmatchedStatus17Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2092
Or}	Reason <Rsn>	[1..*]			2092
	Code <Cd>	[1..1]	±		2093
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2093

36.1.31.77.2.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.77.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the unmatched status.

Reason <Rsn> contains the following **UnmatchedReason16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2093
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2093

36.1.31.77.2.2.1 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 [UnmatchedReason23Choice](#) on page 1973 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1973
Or}	Proprietary <Prtry>	[1..1]	±		1975

36.1.31.77.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.77.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason6](#) on page 2150 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2150
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	2150

36.1.31.78 Status19Choice

Definition: Choice of status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AffirmationStatus <AffirmSts>	[1..1]	±		2095
Or	AllocationStatus <AllcnSts>	[1..1]			2095
{Or	Code <Cd>	[1..1]	CodeSet		2095
Or}	Proprietary <Prtry>	[1..1]	±		2095
Or	RepoCallRequestStatus <RepoCallReqSts>	[1..1]	±		2096
Or	CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts>	[1..1]			2096
{Or	Code <Cd>	[1..1]	CodeSet		2096
Or}	Proprietary <Prtry>	[1..1]	±		2097
Or	CorporateActionEventStage <CorpActnEvtStag>	[1..1]			2097
{Or	Code <Cd>	[1..1]	CodeSet		2097
Or}	Proprietary <Prtry>	[1..1]	±		2098
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		2098
Or	InstructionProcessingStatus <InstrPrcgSts>	[1..1]			2098
{Or	Code <Cd>	[1..1]	CodeSet		2099
Or}	Proprietary <Prtry>	[1..1]	±		2100
Or	MatchingStatus <MtchgSts>	[1..1]	±		2100
Or	RegistrationProcessingStatus <RegnPrcgSts>	[1..1]			2101
{Or	Code <Cd>	[1..1]	CodeSet		2101
Or}	Proprietary <Prtry>	[1..1]	±		2101
Or	ResponseStatus <RspnSts>	[1..1]			2101
{Or	Code <Cd>	[1..1]	CodeSet		2102
Or}	Proprietary <Prtry>	[1..1]	±		2102
Or	ReplacementProcessingStatus <RplcmntPrcgSts>	[1..1]			2102
{Or	Code <Cd>	[1..1]	CodeSet		2103
Or}	Proprietary <Prtry>	[1..1]	±		2103
Or	CancellationProcessingStatus <CxIPrcgSts>	[1..1]			2104
{Or	Code <Cd>	[1..1]	CodeSet		2104
Or}	Proprietary <Prtry>	[1..1]	±		2104
Or	SettlementStatus <SttlmSts>	[1..1]	±		2105
Or}	SettlementConditionModificationStatus <SttlmCondModSts>	[1..1]			2105
{Or	Code <Cd>	[1..1]	CodeSet		2105

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <Prtry>	[1..1]	±		2106

Constraints

- **StatusRule**

(Rule)

If a specific Status is requested, then it must be in line with the statuses available for the message type requested.

36.1.31.78.1 AffirmationStatus <AffirmSts>

Presence: [1..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see [AffirmationStatus8Choice](#) on page 2122 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2122
Or}	Proprietary <Prtry>	[1..1]	±		2122

36.1.31.78.2 AllocationStatus <AllcnSts>

Presence: [1..1]

Definition: Provides the status of allocation of collateral to cover the instruction.

AllocationStatus <AllcnSts> contains one of the following **AllocationSatus3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2095
Or}	Proprietary <Prtry>	[1..1]	±		2095

36.1.31.78.2.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of allocation of collateral to cover the instruction.

Datatype: [AllocationStatus1Code](#) on page 2172

CodeName	Name	Definition
AOLF	FullyAllocated	Instruction has been fully covered by collateral.
AOLP	PartiallyAllocated	Instruction has been partially covered by collateral.

36.1.31.78.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of allocation of collateral to cover the instruction.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.78.3 RepoCallRequestStatus <RepoCallReqSts>

Presence: [1..1]

Definition: Provides the status of the repurchase agreement call request.

RepoCallRequestStatus <RepoCallReqSts> contains one of the following elements (see [RepoCallRequestStatus8Choice](#) on page 2106 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2106
Or}	Proprietary <Prtry>	[1..1]	±		2106

36.1.31.78.4 CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts>

Presence: [1..1]

Definition: Provides the status of a corporate action or the status of a payment.

CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts> contains one of the following **CorporateActionEventProcessingStatus3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2096
Or}	Proprietary <Prtry>	[1..1]	±		2097

36.1.31.78.4.1 Code <Cd>

Presence: [1..1]

Definition: Status of a corporate action or the status of a payment expressed as an ISO 20022 code.

Datatype: [CorporateActionEventProcessingStatus1Code](#) on page 2176

CodeName	Name	Definition
COMP	Complete	Specifies that a corporate action event processing has been completed.
PEND	Pending	Specifies that a corporate action event processing has not been completed.

CodeName	Name	Definition
RECD	Reconciled	Corporate action event processing specifying that the funds paid have been reconciled with the funds received from the agent (meaning that there is no more risk of payment to be reversed).

36.1.31.78.4.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Status of a corporate action or the status of a payment expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.78.5 CorporateActionEventStage <CorpActnEvtStag>

Presence: [1..1]

Definition: Stage in the corporate action event life cycle.

CorporateActionEventStage <CorpActnEvtStag> contains one of the following **CorporateActionEventStage3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2097
Or}	Proprietary <Prtry>	[1..1]	±		2098

36.1.31.78.5.1 Code <Cd>

Presence: [1..1]

Definition: Corporate action event stage expressed as an ISO 20022 code.

Datatype: [CorporateActionEventStage2Code on page 2177](#)

CodeName	Name	Definition
PWAL	ActionPeriod	Open for acceptance until the next specified deadline in the announcement (if any).
SUAP	SubjectToApproval	Subject to approval at the relevant meeting, eg, dividend.
APPD	Approved	Approved at the relevant meeting, eg, dividend.
UNAC	UnconditionalAsToAcceptance	The required level of acceptances specified in the terms of the offer has

CodeName	Name	Definition
		been achieved but there are still outstanding conditions to fulfil.
WHOU	WhollyUnconditional	Wholly unconditional; all conditions specified in the offer document have been satisfied.
CLDE	Deactivated	The offer is closed for acceptance.
LAPS	Lapsed	The event/offer conditions have not been met and the event/offer is terminated or lapsed.

36.1.31.78.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Corporate action event stage expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.78.6 InferredMatchingStatus <lfrdMtchgSts>

Presence: [1..1]

Definition: Provides the matching status of an instruction as known by the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <lfrdMtchgSts> contains one of the following elements (see [MatchingStatus27Choice](#) on page 2123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2123
Or}	Proprietary <Prtry>	[1..1]	±		2123

36.1.31.78.7 InstructionProcessingStatus <InstrPrcgSts>

Presence: [1..1]

Definition: Provides the status of an instruction.

InstructionProcessingStatus <InstrPrcgSts> contains one of the following **InstructionProcessingStatus23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2099
Or}	Proprietary <Prtry>	[1..1]	±		2100

36.1.31.78.7.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of an instruction.

Datatype: [InstructionProcessingStatus1Code](#) on page 2206

CodeName	Name	Definition
CAN1	Cancellation1	Pending cancellation; only one side has been input and a cancellation request has been sent.
CAN2	Cancellation2	Pending cancellation; both sides have been input, the trade has not yet been matched, and one side has sent a cancellation request.
CAN3	Cancellation3	Pending cancellation; both sides have been input, the trade is matched, and one side has sent a cancellation request.
CAND	Cancelled	Instruction has been cancelled.
CANO	CancelledByAnotherParty	Instruction has been cancelled by another party than the instructing party, for example, market infrastructure such as a stock exchange.
CANP	PendingCancellation	Cancellation request from yourself for this instruction is pending waiting for further processing.
CGEN	Generated	Account servicer or third party created the transaction. It was not instructed directly by the account owner.
COSE	FullyExecutedConfirmationSent	Order is fully executed and the confirmation was sent.
CPRC	CancellationRequested	Cancellation request from the counterparty is awaiting for your cancellation request or your consent.
DFLA	DefaultAction	Default action is taken.
DONE	Done	Order is partially filled and no further executions forthcoming for the trading day.
DONF	PartiallyFilledOrder	Order is partially filled and no further executions will take place.
EXCH	ReceivedAtStockExchange	Order has been received at the stock exchange.
EXSE	FullyExecutedExecutionSent	Order was fully executed and the execution sent.
FORC	ForcedRejection	Message has been sent automatically by the service provider to notify that settlement will not take place.
FUTU	Future	All checks relative to the instruction (except collateral) are successful.
INTE	ReceivedAtIntermediary	Order has been received at the intermediary.

CodeName	Name	Definition
NOTC	AlreadyMatchedAndAffirmed	Instruction cannot be cancelled as it has already been matched and affirmed.
OPOD	OpenOrder	Order is open.
OVER	OverAllocated	Quantity of financial instrument of the block trade has been overallocated.
PACK	AcknowledgedAccepted	Instruction has been acknowledged/ accepted for further processing by the account servicer.
PAFI	PartialFill	Order has been partially filled and the remaining quantity is warehoused.
PART	PartialCancel	Order has been partially cancelled as requested.
PPRC	PendingProcessing	Processing of the instruction is pending.
REJT	Rejected	Instruction has been rejected for further processing.
REPR	InRepair	Instruction is accepted but in repair.
SESE	SettlementInstructionSent	Settlement instruction has been sent to your custodian.
STIN	StandingInstruction	Standing instruction has been applied.
SUSP	TradingSuspendedByStockExchange	Trading is suspended by the stock exchange.
TREA	Treated	Transaction has been treated (triparty collateral status).
UNDE	UnderAllocated	Quantity of financial instrument of the block trade has been under allocated.
MPRC	ModificationRequested	Modification request from the counterparty is awaiting for your modification request or your consent.

36.1.31.78.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of an instruction.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.78.8 MatchingStatus <MtchgSts>

Presence: [1..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus27Choice](#) on page 2123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2123
Or}	Proprietary <Prtry>	[1..1]	±		2123

36.1.31.78.9 RegistrationProcessingStatus <RegnPrpgSts>

Presence: [1..1]

Definition: Provides the status of the registration processing.

RegistrationProcessingStatus <RegnPrpgSts> contains one of the following **RegistrationProcessingStatus3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2101
Or}	Proprietary <Prtry>	[1..1]	±		2101

36.1.31.78.9.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of the registration processing.

Datatype: [RegistrationProcessingStatus1Code](#) on page 2242

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Registration has been acknowledged/ accepted by the issuer/registrar.
REJT	Rejected	Registration has been rejected by the issuer/registrar.

36.1.31.78.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of the registration processing.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.78.10 ResponseStatus <RspnSts>

Presence: [1..1]

Definition: Provides the status of the received collateral message (collateral claim, a collateral proposal or a proposal/request for collateral substitution) from a collateral management perspective.

ResponseStatus <RspnSts> contains one of the following **ResponseStatus5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2102
Or}	Proprietary <Prtry>	[1..1]	±		2102

36.1.31.78.10.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of the received collateral message (collateral claim, a collateral proposal or a proposal/request for collateral substitution) from a collateral management perspective.

Datatype: [ResponseStatus1Code](#) on page 2264

CodeName	Name	Definition
ACCP	PartlyAccepted	Part of the collateral is accepted, a part rejected.
ACCT	Accepted	Claim, substitution, proposal is fully accepted.
REJT	Rejected	Claim, substitution, proposal is fully rejected.
SUBR	SubstitutionAccepted	Party A agrees with the return part of the substitution and accepts to wait for the proposal of the new collateral.

36.1.31.78.10.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of the received collateral message (collateral claim, a collateral proposal or a proposal/request for collateral substitution) from a collateral management perspective.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.78.11 ReplacementProcessingStatus <RplcmntPrcgSts>

Presence: [1..1]

Definition: Provides the processing status of the replacement request.

ReplacementProcessingStatus <RplcmntPrcgSts> contains one of the following **ReplacementProcessingStatus8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2103
Or}	Proprietary <Prtry>	[1..1]	±		2103

36.1.31.78.11.1 Code <Cd>

Presence: [1..1]

Definition: Provides the processing status of the replacement request.

Datatype: [ReplacementProcessingStatus1Code](#) on page 2260

CodeName	Name	Definition
DEND	Denied	Replacement request cannot be executed.
EXCH	ReceivedAtStockExchange	Replacement request previously received from you has been received at the stock exchange.
INTE	ReceivedAtIntermediary	Replacement request previously received from you has been received at intermediary (if not stock exchange).
PACK	Accepted	Replacement request has been accepted for further processing by the account servicer (technical receipt).
PART	PartialReplacementAccepted	Order is partially filled, replacement processing accepted for the remaining.
PEND	Pending	Replacement request is pending.
REJT	Rejected	Replacement request has been rejected for further processing.
REPL	Completed	Replacement request has been completed.
REPR	InRepair	Replacement request previously received from you is in repair.

36.1.31.78.11.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the processing status of the replacement request.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.78.12 CancellationProcessingStatus <CxIPrcgSts>

Presence: [1..1]

Definition: Provides the status of a cancellation request.

CancellationProcessingStatus <CxIPrcgSts> contains one of the following **CancellationProcessingStatus7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2104
Or}	Proprietary <Prtry>	[1..1]	±		2104

36.1.31.78.12.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of a cancellation request.

Datatype: [CancellationProcessingStatus1Code](#) on page 2173

CodeName	Name	Definition
CAND	CancellationCompleted	Cancellation has been completed.
CANP	PendingCancellation	Cancellation is pending. It is not known at this time whether cancellation can be affected.
DEND	Denied	Cancellation will not be executed.
EXCH	ReceivedAtStockExchange	Cancellation has been received at the stock exchange.
INTE	ReceivedAtIntermediary	Cancellation has been received at the intermediary.
PACK	Accepted	Cancellation request has been acknowledged for further processing by the account servicer.
PARF	PartiallyFilled	Order is partially filled, cancellation processing accepted for the remainder.
REJT	Rejected	Cancellation has been rejected for further processing.
REPR	InRepair	Cancellation request is in repair.

36.1.31.78.12.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of a cancellation request.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.78.13 SettlementStatus <SttlmSts>

Presence: [1..1]

Definition: Provides the status of settlement of a transaction.

SettlementStatus <SttlmSts> contains one of the following elements (see [SettlementStatus19Choice](#) on page 2109 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2109
Or}	Proprietary <Prtry>	[1..1]	±		2109

36.1.31.78.14 SettlementConditionModificationStatus <SttlmCondModSts>

Presence: [1..1]

Definition: Provides the status of a securities settlement condition modification request.

SettlementConditionModificationStatus <SttlmCondModSts> contains one of the following **SettlementConditionModificationStatus3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2105
Or}	Proprietary <Prtry>	[1..1]	±		2106

36.1.31.78.14.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of the securities settlement condition modification request.

Datatype: [SettlementConditionModificationStatus1Code](#) on page 2288

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Instruction has been acknowledged/ accepted by the account servicer.
REJT	Rejected	Instruction has been rejected for further processing.
MODP	Pending	Modification is pending. At this time, it is unknown whether the modification can be affected.

CodeName	Name	Definition
DEND	Denied	Modification Request will not be executed.
MODC	Completed	Modification has been completed.

36.1.31.78.14.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of the securities settlement condition modification request.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.79 RepoCallRequestStatus8Choice

Definition: Choice of format for the repurchase agreement call acknowledgement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2106
Or}	Proprietary <Prtry>	[1..1]	±		2106

36.1.31.79.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of the repurchase agreement call request.

Datatype: [RepoCallRequestStatus1Code on page 2261](#)

CodeName	Name	Definition
CACK	AcknowledgedAccepted	Repurchase agreement call request is acknowledged/accepted.
DEND	Denied	Repurchase agreement call request is denied.

36.1.31.79.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of the repurchase agreement call request.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.80 RepoCallRequestStatus7Choice

Definition: Choice of format for the repurchase agreement call acknowledgement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAcptd>	[1..1]			2107
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		2107
Or}	Reason <Rsn>	[1..*]			2108
	Code <Cd>	[1..1]	±		2108
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2108
Or	Denied <Dnd>	[1..1]	±		2108
Or}	Proprietary <Prtry>	[1..1]	±		2109

36.1.31.80.1 AcknowledgedAccepted <AckdAcptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAcptd> contains one of the following **AcknowledgedAcceptedStatus22Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		2107
Or}	Reason <Rsn>	[1..*]			2108
	Code <Cd>	[1..1]	±		2108
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2108

36.1.31.80.1.1 NoSpecifiedReason <NoSpcdfRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.80.1.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the acknowledged accepted status.

Reason <Rsn> contains the following **AcknowledgementReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2108
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2108

36.1.31.80.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Code <Cd> contains one of the following elements (see [AcknowledgementReason13Choice on page 2048](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2049
Or}	Proprietary <Prtry>	[1..1]	±		2049

36.1.31.80.1.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text on page 2319](#)

36.1.31.80.2 Denied <Dnd>

Presence: [1..1]

Definition: Instruction/Request will not be executed.

Denied <Dnd> contains one of the following elements (see [DeniedStatus17Choice on page 2022](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2022
Or}	Reason <Rsn>	[1..*]			2022
	Code <Cd>	[1..1]	±		2023
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2023

36.1.31.80.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason6](#) on page 2150 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2150
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	2150

36.1.31.81 SettlementStatus19Choice

Definition: Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2109
Or}	Proprietary <Prtry>	[1..1]	±		2109

36.1.31.81.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of settlement of an instruction/financial instrument movement.

Datatype: [SecuritiesSettlementStatus2Code](#) on page 2271

CodeName	Name	Definition
PEND	Pending	Instruction is pending. Settlement at the instructed settlement date is still possible.
PENF	Failing	Instruction is failing. Settlement at the instructed settlement date is no longer possible.
USET	Unsettled	Instruction is unsettled.
SETT	Settled	Full settlement.
PAIN	PartialSettlement	Part of the instruction remains unsettled.

36.1.31.81.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of settlement of an instruction/financial instrument movement.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.82 SettlementStatus18Choice

Definition: Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		2110
Or	Failing <Fng>	[1..1]			2111
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2111
Or}	Reason <Rsn>	[1..*]			2111
	Code <Cd>	[1..1]			2112
{Or	Code <Cd>	[1..1]	CodeSet		2112
Or}	Proprietary <Prtry>	[1..1]	±		2115
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2116
Or}	Proprietary <Prtry>	[1..1]	±		2116

Constraints

- **PendingToFailingRule**

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

36.1.31.82.1 Pending <Pdg>

Presence: [1..1]

Definition: Instruction is pending. Settlement at the instructed settlement date is still possible.

Pending <Pdg> contains one of the following elements (see [PendingStatus40Choice](#) on page 2067 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2067
Or}	Reason <Rsn>	[1..*]			2067
	Code <Cd>	[1..1]	±		2068
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2068

36.1.31.82.2 Failing <FIng>

Presence: [1..1]

Definition: Instruction is failing. Settlement at the instructed settlement date is no longer possible.

Failing <FIng> contains one of the following **FailingStatus10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2111
Or}	Reason <Rsn>	[1..*]			2111
	Code <Cd>	[1..1]			2112
{Or	Code <Cd>	[1..1]	CodeSet		2112
Or}	Proprietary <Prtry>	[1..1]	±		2115
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2116

36.1.31.82.2.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: NoReasonCode on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.82.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the failing status.

Reason <Rsn> contains the following **FailingReason8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2112
{Or	Code <Cd>	[1..1]	CodeSet		2112
Or}	Proprietary <Prtry>	[1..1]	±		2115
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2116

36.1.31.82.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing status.

Code <Cd> contains one of the following **FailingReason8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2112
Or}	Proprietary <Prtry>	[1..1]	±		2115

36.1.31.82.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Datatype: [FailingReason2Code](#) on page 2196

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.

CodeName	Name	Definition
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.

CodeName	Name	Definition
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.

CodeName	Name	Definition
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.1.31.82.2.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.82.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.82.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason6](#) on page 2150 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2150
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	2150

36.1.31.83 MatchingStatus26Choice

Definition: Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	2116
Or	Unmatched <Umtchd>	[1..1]			2117
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2117
Or}	Reason <Rsn>	[1..*]			2117
	Code <Cd>	[1..1]	±		2118
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2118
Or}	Proprietary <Prtry>	[1..1]	±		2118

36.1.31.83.1 Matched <Mtchd>

Presence: [1..1]

Definition: Status is matched.

Impacted by: [C7 AdditionalReasonInformationRule](#)

Matched <Mtchd> contains the following elements (see [ProprietaryReason4](#) on page 2066 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2067
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2067

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.31.83.2 Unmatched <Umtchd>

Presence: [1..1]

Definition: Status is unmatched.

Unmatched <Umtchd> contains one of the following **UnmatchedStatus18Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2117
Or}	Reason <Rsn>	[1..*]			2117
	Code <Cd>	[1..1]	±		2118
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2118

36.1.31.83.2.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.83.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the unmatched status.

Reason <Rsn> contains the following **UnmatchedReason17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2118
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2118

36.1.31.83.2.2.1 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 [UnmatchedReason24Choice](#) on page 1970 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1970
Or}	Proprietary <Prtry>	[1..1]	±		1972

36.1.31.83.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.83.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason6](#) on page 2150 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2150
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	2150

36.1.31.84 GeneratedReason5

Definition: Specifies the reason why the transaction was generated.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2118
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2119

36.1.31.84.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the transaction was generated.

Code <Cd> contains one of the following elements (see [GeneratedReasons5Choice](#) on page 2044 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2044
Or}	Proprietary <Prtry>	[1..1]	±		2045

36.1.31.84.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.85 MatchingDenied3Choice

Definition: Specifies the matching processing change requested.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2119
Or}	Proprietary <Prtry>	[1..1]	±		2119

36.1.31.85.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the execution of a matching denial process.

Datatype: [MatchingProcess1Code](#) on page 2213

CodeName	Name	Definition
UNMT	Unmatch	The referenced transaction is requested to be unmatched.
MTRE	ResumeMatching	Matching process is to be resumed for the referenced transaction.

36.1.31.85.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the execution of a matching denial process.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.86 ProcessingStatus52Choice

Definition: Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		2120
Or	PendingProcessing <PdgPrcg>	[1..1]	±		2120
Or	Repair <Rpr>	[1..1]	±		2120
Or	PendingCancellation <PdgCxl>	[1..1]	±		2121
Or	Proprietary <Prtry>	[1..1]	±		2121
Or}	CancellationRequested <CxlReqd>	[1..1]	±	C7	2121

36.1.31.86.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see [AcknowledgedAcceptedStatus21Choice](#) on page 2153 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2153
Or}	Reason <Rsn>	[1..*]	±		2153

36.1.31.86.2 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Processing of the instruction/request is pending.

PendingProcessing <PdgPrcg> contains one of the following elements (see [PendingProcessingStatus11Choice](#) on page 2081 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2081
Or}	Reason <Rsn>	[1..*]			2081
	Code <Cd>	[1..1]			2082
{Or	Code <Cd>	[1..1]	CodeSet		2082
Or}	Proprietary <Prtry>	[1..1]	±		2083
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2084

36.1.31.86.3 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/Request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see [RepairStatus12Choice](#) on page 2074 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2074
Or}	Reason <Rsn>	[1..*]			2075
	Code <Cd>	[1..1]			2075
{Or	Code <Cd>	[1..1]	CodeSet		2075
Or}	Proprietary <Prtry>	[1..1]	±		2077
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2077

36.1.31.86.4 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: A cancellation request from yourself for this instruction is pending waiting for further processing (only as a response to a SecuritiesTransactionStatusQuery). The pending status on the processing of a cancellation request must be provided using a SecuritiesTransactionCancellationRequestStatusAdvice.

PendingCancellation <PdgCxl> contains one of the following elements (see [PendingStatus38Choice](#) on page 2069 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2069
Or}	Reason <Rsn>	[1..*]			2070
	Code <Cd>	[1..1]	±		2070
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2070

36.1.31.86.5 Proprietary <Prtry>

Presence: [1..1]

Definition: Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason6](#) on page 2150 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2150
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	2150

36.1.31.86.6 CancellationRequested <CxlReqd>

Presence: [1..1]

Definition: Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request.

Impacted by: [C7 AdditionalReasonInformationRule](#)

CancellationRequested <CxIReqd> contains the following elements (see [ProprietaryReason4](#) on page 2066 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2067
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2067

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.31.87 AffirmationStatus8Choice

Definition: Choice of format for the affirmation status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2122
Or}	Proprietary <Prtry>	[1..1]	±		2122

36.1.31.87.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of the trade at confirmation level at the time the settlement instruction was sent.

Datatype: [AffirmationStatus1Code](#) on page 2171

CodeName	Name	Definition
AFFI	Affirmed	Status of the transaction is affirmed.
NAFI	Unaffirmed	Status of the transaction is unaffirmed.

36.1.31.87.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of the trade at confirmation level at the time the settlement instruction was sent.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.88 MatchingStatus27Choice

Definition: Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2123
Or}	Proprietary <Prtry>	[1..1]	±		2123

36.1.31.88.1 Code <Cd>

Presence: [1..1]

Definition: Provides the matching status of the instruction.

Datatype: [MatchingStatus1Code](#) on page 2214

CodeName	Name	Definition
MACH	Matched	Instruction has been matched.
NMAT	Unmatched	Instruction has not been matched.

36.1.31.88.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the matching status of the instruction.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.89 AllegementStatus3Choice

Definition: Choice of format for the allegement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2124
Or}	Proprietary <Prtry>	[1..1]	±		2124

36.1.31.89.1 Code <Cd>

Presence: [1..1]

Definition: Status of the allegation reported.

Datatype: [AllegationStatus1Code on page 2171](#)

CodeName	Name	Definition
CANC	Cancelled	Allegation has been cancelled since the previous delta statement. The allegation was cancelled because of a mistake by the sender or because the alleging party cancelled its instruction.
REMO	Removed	Allegation has been removed since the previous delta statement. The allegation was removed because the alleged party sent its instruction.

36.1.31.89.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Status of the allegation reported.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.90 SettlementStatus17Choice

Definition: Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			2125
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2126
Or}	Reason <Rsn>	[1..*]			2126
	Code <Cd>	[1..1]			2126
{Or	Code <Cd>	[1..1]	CodeSet		2126
Or}	Proprietary <Prtry>	[1..1]	±		2129
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2130
Or	Failing <Fng>	[1..1]			2130
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2130
Or}	Reason <Rsn>	[1..*]			2130
	Code <Cd>	[1..1]			2131
{Or	Code <Cd>	[1..1]	CodeSet		2131
Or}	Proprietary <Prtry>	[1..1]	±		2134
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2135
Or}	Proprietary <Prtry>	[1..1]	±		2135

Constraints

- **PendingToFailingRule**

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

36.1.31.90.1 Pending <Pdg>

Presence: [1..1]

Definition: Instruction is pending. Settlement at the instructed settlement date is still possible.

Pending <Pdg> contains one of the following **PendingStatus37Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2126
Or}	Reason <Rsn>	[1..*]			2126
	Code <Cd>	[1..1]			2126
{Or	Code <Cd>	[1..1]	CodeSet		2126
Or}	Proprietary <Prtry>	[1..1]	±		2129
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2130

36.1.31.90.1.1 NoSpecifiedReason <NoSpcdfRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.90.1.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2126
{Or	Code <Cd>	[1..1]	CodeSet		2126
Or}	Proprietary <Prtry>	[1..1]	±		2129
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2130

36.1.31.90.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Code <Cd> contains one of the following **PendingReason27Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2126
Or}	Proprietary <Prtry>	[1..1]	±		2129

36.1.31.90.1.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Datatype: [PendingReason2Code](#) on page 2231

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation,

CodeName	Name	Definition
		exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.

CodeName	Name	Definition
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the

CodeName	Name	Definition
		clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.1.31.90.1.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.90.1.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.90.2 Failing <FInfg>

Presence: [1..1]

Definition: Instruction is failing. Settlement at the instructed settlement date is no longer possible.

Failing <FInfg> contains one of the following **FailingStatus10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2130
Or}	Reason <Rsn>	[1..*]			2130
	Code <Cd>	[1..1]			2131
{Or	Code <Cd>	[1..1]	CodeSet		2131
Or}	Proprietary <Prtry>	[1..1]	±		2134
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2135

36.1.31.90.2.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.90.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the failing status.

Reason <Rsn> contains the following **FailingReason8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2131
{Or	Code <Cd>	[1..1]	CodeSet		2131
Or}	Proprietary <Prtry>	[1..1]	±		2134
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2135

36.1.31.90.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing status.

Code <Cd> contains one of the following **FailingReason8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2131
Or}	Proprietary <Prtry>	[1..1]	±		2134

36.1.31.90.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Datatype: [FailingReason2Code](#) on page 2196

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.

CodeName	Name	Definition
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.

CodeName	Name	Definition
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.

CodeName	Name	Definition
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.1.31.90.2.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemaName <SchmeNm>	[0..1]	Text		1583

36.1.31.90.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.90.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason6](#) on page 2150 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2150
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	2150

36.1.31.91 MatchingStatus24Choice

Definition: Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C7	2135
Or	Unmatched <Umtchd>	[1..1]			2136
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2136
Or}	Reason <Rsn>	[1..*]			2136
	Code <Cd>	[1..1]			2137
{Or	Code <Cd>	[1..1]	CodeSet		2137
Or}	Proprietary <Prtry>	[1..1]	±		2139
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2139
Or}	Proprietary <Prtry>	[1..1]	±		2139

36.1.31.91.1 Matched <Mtchd>

Presence: [1..1]

Definition: Status is matched.

Impacted by: [C7 AdditionalReasonInformationRule](#)

Matched <Mtchd> contains the following elements (see [ProprietaryReason4](#) on page 2066 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2067
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2067

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.31.91.2 Unmatched <Umtchd>

Presence: [1..1]

Definition: Status is unmatched.

Unmatched <Umtchd> contains one of the following **UnmatchedStatus16Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2136
Or}	Reason <Rsn>	[1..*]			2136
	Code <Cd>	[1..1]			2137
{Or	Code <Cd>	[1..1]	CodeSet		2137
Or}	Proprietary <Prtry>	[1..1]	±		2139
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2139

36.1.31.91.2.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.91.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the unmatched status.

Reason <Rsn> contains the following **UnmatchedReason15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2137
{Or	Code <Cd>	[1..1]	CodeSet		2137
Or}	Proprietary <Prtry>	[1..1]	±		2139
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2139

36.1.31.91.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Code <Cd> contains one of the following **UnmatchedReason21Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2137
Or}	Proprietary <Prtry>	[1..1]	±		2139

36.1.31.91.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Datatype: [UnmatchedReason11Code](#) on page 2304

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.

CodeName	Name	Definition
INVE	InvestorParty	Investor party does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MIME	MissingMarketSide	Missing market execution details.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.

CodeName	Name	Definition
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.

36.1.31.91.2.2.1.2 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 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.91.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.91.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason6](#) on page 2150 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2150
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	2150

36.1.31.92 SettlementStatus16Choice

Definition: Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			2140
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2140
Or}	Reason <Rsn>	[1..*]	±		2141
Or	Failing <Fng>	[1..1]			2141
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2141
Or}	Reason <Rsn>	[1..*]	±		2141
Or}	Proprietary <Prtry>	[1..1]	±		2142

Constraints

- **PendingToFailingRule**

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

36.1.31.92.1 Pending <Pdg>

Presence: [1..1]

Definition: Instruction is pending. Settlement at the instructed settlement date is still possible.

Pending <Pdg> contains one of the following **PendingStatus36Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2140
Or}	Reason <Rsn>	[1..*]	±		2141

36.1.31.92.1.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.92.1.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following elements (see [PendingReason14](#) on page 2146 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2146
{Or	Code <Cd>	[1..1]	CodeSet		2146
Or}	Proprietary <Prtry>	[1..1]	±		2149
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2150

36.1.31.92.2 Failing <FIng>

Presence: [1..1]

Definition: Instruction is failing. Settlement at the instructed settlement date is no longer possible.

Failing <FIng> contains one of the following **FailingStatus9Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2141
Or}	Reason <Rsn>	[1..*]	±		2141

36.1.31.92.2.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.92.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the failing status.

Reason <Rsn> contains the following elements (see [FailingReason7](#) on page 2142 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2142
{Or	Code <Cd>	[1..1]	CodeSet		2142
Or}	Proprietary <Prtry>	[1..1]	±		2146
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2146

36.1.31.92.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason6](#) on page 2150 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2150
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	2150

36.1.31.93 FailingReason7

Definition: Specifies the reason why the instruction or request has a failing settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2142
{Or	Code <Cd>	[1..1]	CodeSet		2142
Or}	Proprietary <Prtry>	[1..1]	±		2146
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2146

36.1.31.93.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing status.

Code <Cd> contains one of the following **FailingReason7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2142
Or}	Proprietary <Prtry>	[1..1]	±		2146

36.1.31.93.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Datatype: FailingReason3Code on page 2199

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.

CodeName	Name	Definition
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.

CodeName	Name	Definition
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

CodeName	Name	Definition
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.1.31.93.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.93.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text on page 2319](#)

36.1.31.94 PendingReason14

Definition: Specifies the reason why the instruction or request has a pending status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2146
{Or	Code <Cd>	[1..1]	CodeSet		2146
Or}	Proprietary <Prtry>	[1..1]	±		2149
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2150

36.1.31.94.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Code <Cd> contains one of the following **PendingReason26Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2146
Or}	Proprietary <Prtry>	[1..1]	±		2149

36.1.31.94.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Datatype: PendingReason10Code on page 2221

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.

CodeName	Name	Definition
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.1.31.94.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.94.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.95 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]	±		2150
	ProprietaryReason <PrtryRsn>	[0..*]	±	C7	2150

36.1.31.95.1 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 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.31.95.2 ProprietaryReason <PrtryRsn>

Presence: [0..*]

Definition: Proprietary identification of the reason related to a proprietary status.

Impacted by: [C7 AdditionalReasonInformationRule](#)

ProprietaryReason <PrtryRsn> contains the following elements (see [ProprietaryReason4 on page 2066](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2067
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2067

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.31.96 AcknowledgementReason9

Definition: Specifies additional information about the processed instruction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2151
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2151

36.1.31.96.1 Code <Cd>

Presence: [1..1]

Definition: Reason provided for the status.

Code <Cd> contains one of the following elements (see [AcknowledgementReason12Choice on page 2013](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2014
Or}	Proprietary <Prtry>	[1..1]	±		2014

36.1.31.96.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text on page 2319](#)

36.1.31.97 AcknowledgedAcceptedStatus23Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2152
Or}	Reason <Rsn>	[1..*]			2152
	Code <Cd>	[1..1]	±		2152
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2152

36.1.31.97.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.97.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the acknowledged accepted status.

Reason <Rsn> contains the following **AcknowledgementReason11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2152
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2152

36.1.31.97.2.1 Code <Cd>

Presence: [1..1]

Definition: Choice of format for the acknowledgement reason.

Code <Cd> contains one of the following elements (see [AcknowledgementReason14Choice](#) on page 2047 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2048
Or}	Proprietary <Prtry>	[1..1]	±		2048

36.1.31.97.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.98 AcknowledgedAcceptedStatus21Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2153
Or}	Reason <Rsn>	[1..*]	±		2153

36.1.31.98.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.98.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the acknowledged accepted status.

Reason <Rsn> contains the following elements (see [AcknowledgementReason9](#) on page 2151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2151
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2151

36.1.31.99 AcknowledgedAcceptedStatus24Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2153
Or}	Reason <Rsn>	[1..*]			2154
	Code <Cd>	[1..1]	±		2154
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2154

36.1.31.99.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2214

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.31.99.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the acknowledged accepted status.

Reason <Rsn> contains the following **AcknowledgementReason12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2154
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2154

36.1.31.99.2.1 Code <Cd>

Presence: [1..1]

Definition: Reason provided for the status.

Code <Cd> contains one of the following elements (see [AcknowledgementReason15Choice](#) on page 2047 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2047
Or}	Proprietary <Prtry>	[1..1]	±		2047

36.1.31.99.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2319

36.1.31.100 PendingStatus20Choice

Definition: Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Forwarded <Fwdd>	[1..1]	±		2154
Or}	UnderInvestigation <Udrlnvstgtn>	[1..1]	±		2155

36.1.31.100.1 Forwarded <Fwdd>

Presence: [1..1]

Definition: Allegement is forwarded.

Forwarded <Fwdd> contains the following elements (see [NoSpecifiedReason1](#) on page 1968 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1968

36.1.31.100.2 UnderInvestigation <UdrInvstgtn>

Presence: [1..1]

Definition: Allegement is under investigation.

UnderInvestigation <UdrInvstgtn> contains the following elements (see [NoSpecifiedReason1](#) on page 1968 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1968

36.1.32 System Identification

36.1.32.1 ClearingSystemIdentification2Choice

Definition: Choice of a clearing system identifier.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2155
Or}	Proprietary <Prtry>	[1..1]	Text		2155

36.1.32.1.1 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 2191

36.1.32.1.2 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 2320

36.1.33 Transaction Type

36.1.33.1 TransactionActivity3Choice

Definition: Choice of format for the transaction activity identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2156
Or}	Proprietary <Prtry>	[1..1]	±		2156

36.1.33.1.1 Code <Cd>

Presence: [1..1]

Definition: Transaction type expressed as an ISO 20022 code.

Datatype: [TransactionActivity1Code on page 2301](#)

CodeName	Name	Definition
BOLE	BorrowingLendingActivity	Transaction relates to lending/borrowing.
CLAI	MarketClaim	Transaction relates to a market claim following a corporate action.
COLL	CollateralActivity	Transaction relates to collateral.
CORP	CorporateActionActivity	Transaction relates to corporate action.
SETT	SettlementandClearingActivity	Transaction relates to settlement and clearing.

36.1.33.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.33.2 SettlementTransactionCondition18Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2156
Or}	Proprietary <Prtry>	[1..1]	±		2158

36.1.33.2.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: [SettlementTransactionCondition6Code on page 2295](#)

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
UNEX	Unexposed	Delivery cannot be performed until money is received.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
TRAN	Transformation	Transaction resulting from a transformation.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.

36.1.33.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.33.3 SettlementTransactionCondition16Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2158
Or}	Proprietary <Prtry>	[1..1]	±		2159

36.1.33.3.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: [SettlementTransactionCondition10Code on page 2289](#)

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DIRT	Dirty	Taxable financial instruments are to be settled.

CodeName	Name	Definition
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
NACT	NotAccountingRelated	Security transaction is not for accounting.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
PHYS	Physical	Securities are to be physically settled.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
UNEX	Unexposed	Delivery cannot be performed until money is received.

36.1.33.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.33.4 SettlementTransactionCondition19Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2160
Or}	Proprietary <Prtry>	[1..1]	±		2161

36.1.33.4.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: [SettlementTransactionCondition3Code](#) on page 2294

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the

CodeName	Name	Definition
		payment will be enacted by the central securities depository.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
UNEX	Unexposed	Delivery cannot be performed until money is received.

36.1.33.4.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.33.5 SettlementTransactionCondition20Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2161
Or}	Proprietary <Prtry>	[1..1]	±		2162

36.1.33.5.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: [SettlementTransactionCondition8Code](#) on page 2296

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.

CodeName	Name	Definition
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
UNEX	Unexposed	Delivery cannot be performed until money is received.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
TRAN	Transformation	Transaction resulting from a transformation.
RHYP	Rehypotheccation	Collateral position is available for other purposes (for example, onwards delivery).
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.

36.1.33.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.33.6 SettlementTransactionCondition17Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2163
Or}	Proprietary <Prtry>	[1..1]	±		2163

36.1.33.6.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: [SettlementTransactionCondition4Code](#) on page 2295

CodeName	Name	Definition
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
PHYS	Physical	Securities are to be physically settled.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.

36.1.33.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.1.33.7 TradeTransactionCondition5Choice

Definition: Choice of format for the trade transaction condition.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2164
Or}	Proprietary <Prtry>	[1..1]	±		2165

36.1.33.7.1 Code <Cd>

Presence: [1..1]

Definition: Trade conditions expressed as an ISO 20022 code.

Datatype: [TradeTransactionCondition4Code](#) on page 2299

CodeName	Name	Definition
CBNS	CumBonus	Indicates whether the trade is executed cum bonus.
XBNS	ExBonus	Indicates whether the trade is executed ex bonus.
CCPN	CumCoupon	Indicates whether the trade is executed cum coupon.
XCPN	ExCoupon	Indicates whether the trade is executed ex coupon.
CDIV	CumDividend	Indicates whether the trade is executed cum dividend.
XDIV	ExDividend	Indicates whether the trade is executed ex dividend.
CRTS	CumRights	Indicates whether the trade is executed cum rights.
XRTS	ExRights	Indicates whether the trade is executed ex rights.
CWAR	CumWarrant	Indicates whether the trade is executed cum warrant.
XWAR	ExWarrant	Indicates whether the trade is executed ex warrant.
SPCU	SpecialCumDividend	Indicates whether the trade is executed with a special cum

CodeName	Name	Definition
		dividend, that is, buying after the ex date and getting the dividend.
SPEX	SpecialExDividend	Indicates whether the trade is executed with a special ex dividend, that is, selling before the ex date without the coupon.
GTDL	GuaranteedDelivery	Indicates whether the delivery of the financial instrument on settlement date is guaranteed.
BCRO	ResultOption	Result of option when set. (UK specific).
BCRP	ResultRepo	Result of repo when set (UK specific).
BCFD	DeliveryForm	Form of delivery, not for foreign registration when unset (UK specific).
BCBL	BoardLot	Board lots, not set for odd lots (UK specific).
BCBN	BadName	Bad names, not set for good names (UK specific).
MAPR	MarketPrice	Trade was executed at market price.
NEGO	NegotiatedTrade	Trade for which the price is not the one quoted but an improved one, that is, the negotiated price.
NMPR	NonMarketPrice	Trade was executed outside of normal market conditions, for example, in the case of an iceberg order.
BCPD	DeliverCountryIncorporation	Place of delivery, in country of incorporation when unset (UK specific).

36.1.33.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trade conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1583](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1583
	Issuer <Issr>	[1..1]	Text		1583
	SchemeName <SchmeNm>	[0..1]	Text		1583

36.2 Message Datatypes

36.2.1 Amount

36.2.1.1 ActiveCurrencyAndAmount

Definition: A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	ActiveCurrencyCode on page 2170

Format

minInclusive	0
totalDigits	18
fractionDigits	5

Constraints

- **ActiveCurrency**

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

36.2.1.2 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 2170

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.

36.2.1.3 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 2170

Format

minInclusive	0
totalDigits	18
fractionDigits	5

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

36.2.1.4 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

36.2.2 CodeSet

36.2.2.1 AcknowledgementReason3Code

Definition: Specifies additional information about the processed instruction.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.

36.2.2.2 AcknowledgementReason5Code

Definition: Specifies additional information about the processed instruction.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
NSTP	NotStraightThroughProcessing	Instruction was not straight through processing and had to be processed manually.
RQWV	AcceptedWithoutVotingRights	Instruction registration is accepted but the registration is not in full, that is, not with voting rights.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.

36.2.2.3 AcknowledgementReason6Code

Definition: Specifies additional information about the processed instruction.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.
NSTP	NotStraightThroughProcessing	Instruction was not straight through processing and had to be processed manually.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.

36.2.2.4 AcknowledgementReason9Code

Definition: Specifies additional information about a processed instruction.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.

36.2.2.5 ActiveCurrencyCode

Definition: A code allocated to a currency by a Maintenance Agency under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

Type: CodeSet

Format

pattern [A-Z]{3,3}

Constraints

- **ActiveCurrency**

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

36.2.2.6 ActiveOrHistoricCurrencyCode

Definition: A code allocated to a currency by a Maintenance Agency under an international identification scheme, as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

Type: CodeSet

Format

pattern [A-Z]{3,3}

Constraints

• **ActiveOrHistoricCurrency**

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

36.2.2.7 AddressType2Code

Definition: Specifies the type of address.

Type: CodeSet

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

36.2.2.8 AffirmationStatus1Code

Definition: Specifies the affirmation status of a trade.

Type: CodeSet

CodeName	Name	Definition
AFFI	Affirmed	Status of the transaction is affirmed.
NAFI	Unaffirmed	Status of the transaction is unaffirmed.

36.2.2.9 AllegementStatus1Code

Definition: Specifies the status of an allegement.

Type: CodeSet

CodeName	Name	Definition
CANC	Cancelled	Allegement has been cancelled since the previous delta statement. The allegement was cancelled because of a mistake by the sender or because the alleging party cancelled its instruction.
REMO	Removed	Allegement has been removed since the previous delta statement. The allegement was removed because the alleged party sent its instruction.

36.2.2.10 AllocationStatus1Code

Definition: Specifies the status of allocation of collateral to cover the instruction.

Type: CodeSet

CodeName	Name	Definition
AOLF	FullyAllocated	Instruction has been fully covered by collateral.
AOLP	PartiallyAllocated	Instruction has been partially covered by collateral.

36.2.2.11 AutoBorrowing1Code

Definition: Specifies the condition under which automatic borrowing is allowed.

Type: CodeSet

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.
YBOR	Automatic	Automatic borrowing should take place.

36.2.2.12 AutoBorrowing2Code

Definition: Specifies the condition under which automatic borrowing is allowed.

Type: CodeSet

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.
YBOR	Automatic	Automatic borrowing should take place.
RTRN	Return	Return of stocks should take place.

36.2.2.13 BlockTrade1Code

Definition: Specifies whether the instruction is the parent or a children of a block trade.

Type: CodeSet

CodeName	Name	Definition
BLPA	Parent	Transaction is a block trade parent.
BLCH	Child	Transaction is a block trade child.

36.2.2.14 BusinessMessagePriorityCode

Definition: Specifies the priority levels for the BusinessMessage.

The different priorities are typically user / service / implementation dependent. The semantics of the different values for a Message (Set) need to be defined by the relevant user community (SEG.).

Type: CodeSet

Constraints

- **ValidationByTable**

(Rule)

36.2.2.15 CancellationProcessingStatus1Code

Definition: Specifies the status of a cancellation request.

Type: CodeSet

CodeName	Name	Definition
CAND	CancellationCompleted	Cancellation has been completed.
CANP	PendingCancellation	Cancellation is pending. It is not known at this time whether cancellation can be affected.
DEND	Denied	Cancellation will not be executed.
EXCH	ReceivedAtStockExchange	Cancellation has been received at the stock exchange.
INTE	ReceivedAtIntermediary	Cancellation has been received at the intermediary.
PACK	Accepted	Cancellation request has been acknowledged for further processing by the account servicer.
PARF	PartiallyFilled	Order is partially filled, cancellation processing accepted for the remainder.
REJT	Rejected	Cancellation has been rejected for further processing.
REPR	InRepair	Cancellation request is in repair.

36.2.2.16 CancelledStatusReason12Code

Definition: Specifies the underlying reason for the cancellation of the associated transaction.

Type: CodeSet

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CANO	CancelledByOther	Transaction is cancelled by a party other than the instructing party, for example, a market infrastructure such as a stock exchange.
CREG	CancelledByIssuerRegistrar	Transaction has been cancelled by the issuer/registrar.

36.2.2.17 CancelledStatusReason16Code

Definition: Specifies the reason for the cancellation status.

Type: CodeSet

Format

minLength 1
 maxLength 4

CodeName	Name	Definition
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.

CodeName	Name	Definition
BYIY	CancelledDueToBuyIn	Instruction has been cancelled because a buy-in has been initiated.
CTHP	CancelledByThirdParty	Instruction is cancelled by a Third party.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.

36.2.2.18 CancelledStatusReason5Code

Definition: Specifies the underlying reason for the cancellation of the associated transaction.

Type: CodeSet

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
OTHR	Other	Other. See Narrative.

36.2.2.19 CancelledStatusReason9Code

Definition: Specifies the underlying reason for the cancellation of the associated transaction.

Type: CodeSet

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.

CodeName	Name	Definition
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.

36.2.2.20 CashSettlementSystem2Code

Definition: Specifies the cash settlement system used.

Type: CodeSet

CodeName	Name	Definition
GROS	GrossSettlementSystem	Settle money through gross settlement system.
NETS	NetSettlementSystem	Settle money through net settlement system.

36.2.2.21 CopyDuplicate1Code

Definition: Specifies if this document is a copy, a duplicate, or a duplicate of a copy.

Type: CodeSet

CodeName	Name	Definition
CODU	CopyDuplicate	Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent.
COPY	Copy	Message is being sent as a copy to a party other than the account owner, for information purposes.
DUPL	Duplicate	Message is for information/confirmation purposes. It is a duplicate of a message previously sent.

36.2.2.22 CorporateActionEventProcessingStatus1Code

Definition: Specifies the stage in the corporate action event life cycle.

Type: CodeSet

CodeName	Name	Definition
COMP	Complete	Specifies that a corporate action event processing has been completed.
PEND	Pending	Specifies that a corporate action event processing has not been completed.
RECD	Reconciled	Corporate action event processing specifying that the funds paid have been reconciled with the funds received from the agent (meaning that there is no more risk of payment to be reversed).

36.2.2.23 CorporateActionEventStage2Code

Definition: Specifies the stage of the corporate action event.

Type: CodeSet

CodeName	Name	Definition
PWAL	ActionPeriod	Open for acceptance until the next specified deadline in the announcement (if any).
SUAP	SubjectToApproval	Subject to approval at the relevant meeting, eg, dividend.
APPD	Approved	Approved at the relevant meeting, eg, dividend.
UNAC	UnconditionalAsToAcceptance	The required level of acceptances specified in the terms of the offer has been achieved but there are still outstanding conditions to fulfil.
WHOU	WhollyUnconditional	Wholly unconditional; all conditions specified in the offer document have been satisfied.
CLDE	Deactivated	The offer is closed for acceptance.
LAPS	Lapsed	The event/offer conditions have not been met and the event/offer is terminated or lapsed.

36.2.2.24 CorporateActionEventType33Code

Definition: Specifies the corporate action event type.

Type: CodeSet

CodeName	Name	Definition
ACTV	ActiveTradingStatus	Trading in the security has commenced or security has been re-activated after a suspension in trading.
ATTI	Attachment	Combination of different security types to create a unit. Units are usually comprised of warrants and bonds or warrants and equities. Securities may be combined at the request of the security holder or based on market convention.
BRUP	Bankruptcy	Legal status of a company unable to pay creditors. Bankruptcy usually involves a formal court ruling. Securities may become valueless.
DFLT	BondDefault	Failure by the company to perform obligations defined as default events under the bond agreement and that have not been remedied.
BONU	BonusIssue	Bonus or capitalisation issue. Security holders receive additional assets free of payment from the issuer, in proportion to their holding.

CodeName	Name	Definition
EXRI	CallOnIntermediateSecurities	Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDI). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities.
CAPD	CapitalDistribution	Corporate event pays shareholders an amount in cash issued from the capital account. There is no reduction to the face value of a single share (or the share has no par value). The number of circulating shares remains unchanged.
CAPG	CapitalGainsDistribution	Event is the distribution of profits resulting from the sale of securities. Shareholders of mutual funds, unit trusts, or SICAVs are recipients of capital gains distributions and are often reinvested in additional shares of the fund.
CAPI	Capitalisation	Increase of the current principal of a debt instrument without increasing the nominal value. It normally arises from the incorporation of due but unpaid interest into the principal. This is commonly done by increasing the pool factor value, for example, capitalisation, and negative amortisation.
DRCA	CashDistributionFromNonEligibleSecuritiesSales	Distribution to shareholders of cash resulting from the selling of non-eligible securities, for example, in the frame of a depositary receipt program.
DVCA	CashDividend	Distribution of cash to shareholders, in proportion to their equity holding. Ordinary dividends are recurring and regular. Shareholder must take cash and may be offered a choice of currency.
CHAN	Change	Information regarding a change further described in the corporate action details.
COOP	CompanyOption	Company option may be granted by the company, allowing the holder to take up shares at some future date(s) at a pre arranged price in the company. A company may not grant options which enable the holder to take up unissued shares at a time which is five or more years from the date of the grant. Option holders are not members of a company. They are contingent creditors of a company and hence may, in some instances, be entitled to vote on and be bound by a scheme of arrangement between the creditors and the company. As many options have multiple exercise periods a company option will either lapse or carry on to the next expiry date.

CodeName	Name	Definition
CLSA	ClassActionProposedSettlement	Situation where interested parties seek restitution for financial loss. The security holder may be offered the opportunity to join a class action proceeding and would need to respond with an instruction.
CONS	Consent	Procedure that aims to obtain consent of holder to a proposal by the issuer or a third party without convening a meeting. For example, consent to change the terms of a bond.
CONV	Conversion	Conversion of securities (generally convertible bonds or preferred shares) into another form of securities (usually common shares) at a pre-stated price/ratio.
CREV	CreditEvent	Occurrence of credit derivative for which the issuer of one or several underlying securities is unable to fulfill its financial obligations (as defined in terms and conditions).
DECR	DecreaseInValue	Reduction of face value of a single share or the value of fund assets. The number of circulating shares/units remains unchanged. This event may include a cash payout to holders.
DETI	Detachment	Separation of components that comprise a security, for example, usually units comprised of warrants and bond or warrants and equity. Units may be broken up at the request of the security holder or based on market convention.
DSCL	Disclosure	Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer.
DVOP	DividendOption	Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares or cash. To be distinguished from DRIP as the company creates new share capital in exchange for the dividend rather than investing the dividend in the market.
DRIP	DividendReinvestment	Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend.
DRAW	Drawing	Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). Drawing is distinct from partial call since drawn bonds are chosen by lottery. Therefore,

CodeName	Name	Definition
		not every holder is affected in the same way.
DTCH	DutchAuction	Action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer.
EXOF	Exchange	Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation".
REDM	FinalMaturity	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity.
MCAL	FullCall	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity.
INCR	IncreaseInValue	Increase in the face value of a single security. The number of circulating securities remains unchanged.
PPMT	InstalmentCall	Instalment towards the purchase of equity capital, subject to an agreement between an issuer and a purchaser.
INTR	InterestPayment	Interest payment distributed to holders of an interest bearing asset.
RHDI	IntermediateSecuritiesDistribution	Distribution of intermediate securities that gives the holder the right to take part in a future event.
LIQU	LiquidationDividend	Distribution of cash, assets or both. Debt may be paid in order of priority based on preferred claims to assets specified by the security.
EXTM	MaturityExtension	As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval.
MRGR	Merger	Exchange of outstanding securities, initiated by the issuer which may include options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange.
NOOF	NonOfficialOffer	Offers that are not supervised or regulated by an official entity and being

CodeName	Name	Definition
		offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer.
CERT	NonUSTEFRADCertification	Non-US beneficial owner certification requirement for exchange of temporary to permanent notes.
ODLT	OddLotSalePurchase	Sale or purchase of odd-lots to/from the issuing company, initiated either by the holder of the security or through an offer made by the issuer.
OTHR	OtherEvent	Other event, use only when no other event type applies, for example, a new event type.
PARI	PariPassu	Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, for example, pari-passu or assimilation. May be scheduled in advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or may result from outside events, for example, merger, reorganisation, issue of supplementary tranches.
PCAL	PartialRedemptionWithoutPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT).
PRED	PartialRedemptionWithPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. The redemption is reflected in a pool factor reduction. No movement of securities occurs.
PINK	PayInKind	Interest payment, in any kind except cash, distributed to holders of an interest bearing asset.
PLAC	PlaceOfIncorporation	Changes in the state of incorporation for US companies and changes in the place of incorporation for foreign companies. Where shares need to be registered following the incorporation change, the holder(s) may have to elect the registrar.
PDEF	Prefunding	Also called partial defeasance. Issuer has money set aside to redeem a portion of an issue and the indenture states that the securities could be called earlier than the stated maturity.
PRIO	PriorityIssue	Form of open or public offer where, due to a limited amount of securities available, priority is given to existing shareholders.
BPUT	PutRedemption	Early redemption of a security at the election of the holder subject to the

CodeName	Name	Definition
		terms and condition of the issue with no reduction in nominal value.
REDO	Redenomination	Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency.
REMK	RemarketingAgreement	Purchase and sale of remarketed preferred equities/bonds through the negotiation of interest rate between the issuers and the holders.
BIDS	RepurchaseOffer	Repurchase offer / issuer bid / reverse rights. Offer to existing holders by the issuing company to repurchase its own securities. The objective of the offer is to reduce the number of outstanding securities.
SPLR	ReverseStockSplit	Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are increased accordingly.
RHTS	RightsIssue	Offer to holders of a security to subscribe for additional securities via the distribution of an intermediate security. Both processes are included in the same event.
DVSC	ScripDividend	Dividend or interest paid in the form of scrip.
SHPR	SharesPremiumDividend	Corporate event pays shareholders an amount in cash issued from the shares premium reserve. It is similar to a dividend but with different tax implications.
SMAL	SmallestNegotiableUnit	Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit.
SOFF	SpinOff	Distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment.
DVSE	StockDividend	Dividend paid to shareholders in the form of equities of the issuing corporation.
SPLF	StockSplit	Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly.
TREC	TaxReclaim	Event related to tax reclaim activities.

CodeName	Name	Definition
TEND	Tender	Offer made to holders by a third party, requesting them to sell (tender) or exchange their securities.
DLST	TradingStatusDelisted	Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation.
SUSP	TradingStatusSuspended	Trading in the security has been suspended.
EXWA	WarrantExercise	Option offered to holders to buy (call warrant) or to sell (put warrant) a specific amount of stock, cash, or commodity, at a predetermined price, during a predetermined period of time (which usually corresponds to the life of the issue).
WTRC	WithholdingTaxReliefCertification	Certification process for withholding tax reduction or exemption based on the tax status of the holder.
WRTH	Worthless	Booking out of valueless securities.
ACCU	Accumulation	Funds related event in which the income (for example accumulation units) that accrues during an accounting period is retained within the fund instead of being paid away to investors. The retained income is nonetheless deemed to have been distributed to investors for tax purposes.
MTNG	SecuritiesHoldersMeeting	Ordinary or annual or extraordinary or special general meeting.
INFO	Information	Information provided by the issuer having no accounting/financial impact on the holder.
TNDP	TaxOnNonDistributedProceeds	Taxable component on non-distributed proceeds, for example, Australian deemed income or US 871m income regulation.

36.2.2.25 CorporateActionOption5Code

Definition: Specifies the corporate action options available to the account owner.

Type: CodeSet

CodeName	Name	Definition
CASH	Cash	Option to choose cash.
SECU	Security	Distribution of securities to holders.

36.2.2.26 CounterpartyResponseStatusReason1Code

Definition: Specifies the type of counterparty's action the response is related to.

Type: CodeSet

CodeName	Name	Definition
CPTR	CounterpartyTransaction	Specifies that the response is related to an allegation from the counterparty.
CPCX	CounterpartyCancellation	Specifies that the response is related to the cancellation request of the counterparty.
CPMD	CounterpartyModification	Specifies that the response is related to the modification request of the counterparty.

36.2.2.27 CountryCode

Definition: Code to identify a country, a dependency, or another area of particular geopolitical interest, on the basis of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Type: CodeSet

Format

pattern [A-Z]{2,2}

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

36.2.2.28 CreditDebitCode

Definition: Specifies if an operation is an increase or a decrease.

Type: CodeSet

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.2.2.29 DateType3Code

Definition: Specifies a type of date.

Type: CodeSet

CodeName	Name	Definition
VARI	Various	Partial trades have occurred over a period of two or more days.

36.2.2.30 DateType4Code

Definition: Specifies a type of date.

Type: CodeSet

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.
UKWN	Unknown	Date is unknown by the sender or has not been established.

36.2.2.31 DateType5Code

Definition: Specifies a type of date.

Type: CodeSet

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

36.2.2.32 DeliveryReceiptType2Code

Definition: Specifies how the transaction is to be settled.

Type: CodeSet

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

36.2.2.33 DeliveryReturn1Code

Definition: Specifies the type of delivery return.

Type: CodeSet

CodeName	Name	Definition
UNRE	UnrecognisedDelivery	Original delivery is not recognized.
DQUA	WrongQuantity	Wrong quantity delivered in the original instruction.
DMON	WrongSettlementAmount	Wrong settlement amount settled in the original delivery.
PART	PartialDelivery	Only a portion of the original transaction quantity was delivered by the Central Securities Depository (CSD).
SAFE	AccountMissing	Account information is missing in the original delivery.

CodeName	Name	Definition
DUEB	DueBillMissing	Due bill information missing in the original delivery.
PARD	PartialReturn	Portion of the original transaction quantity was returned by the receiver.

36.2.2.34 DeniedReason3Code

Definition: Specifies the denied reason.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAL	CallDeniedSinceAlreadyApplied	Repo call request was denied since another call already applies.
DFOR	DeniedSinceNotAllowed	Repo call request was denied. Call not allowed on the concerned repo, for example, out of delay.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.

36.2.2.35 DeniedReason4Code

Definition: Specifies the denied reason.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAN	DeniedSinceAlreadyCancelled	Cancellation request was denied since the instruction has already been cancelled.
DPRG	DeniedSinceInProgress	Cancellation request was denied because the process of settlement is in progress.
DREP	DeniedSinceRepoEnded	Cancellation request was denied because the repo was cancelled.
DSET	DeniedSinceAlreadySettled	Cancellation request was denied because the instruction was already settled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.

CodeName	Name	Definition
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.

36.2.2.36 DeniedReason6Code

Definition: Specifies the denied reason.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.
DCAN	DeniedSinceCancelled	Request was denied since the instruction has been cancelled.
DSET	DeniedSinceSettled	Request was denied because the instruction was settled.
DPRG	DeniedSinceInProgress	Request was denied because the process of settlement is in progress.
DREP	DeniedSinceRepoEnded	Request was denied because the repo was cancelled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.

36.2.2.37 DeniedReason7Code

Definition: Specifies the denied reason.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAL	CallDeniedSinceAlreadyApplied	Repo call request was denied since another call already applies.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.

CodeName	Name	Definition
DCAN	DeniedSinceCancelled	Request was denied since the instruction has been cancelled.
DPRG	DeniedSinceInProgress	Request was denied because the process of settlement is in progress.
DFOR	DeniedSinceNotAllowed	Repo call request was denied. Call not allowed on the concerned repo, for example, out of delay.
DREP	DeniedSinceRepoEnded	Request was denied because the repo was cancelled.
DSET	DeniedSinceSettled	Request was denied because the instruction was settled.
IPNC	InstructionProcessed	Instruction has been processed and cannot be cancelled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.

36.2.2.38 DistributionPolicy1Code

Definition: Specifies if income is to be paid out (distributed) or retained (accumulated).

Type: CodeSet

CodeName	Name	Definition
DIST	Distribution	Income is distributed to the investors in the fund.
ACCU	Accumulation	Income is added to the capital of the fund.

36.2.2.39 Eligibility1Code

Definition: Identifies the type of investor. The rules that apply to each type of client are different.

Type: CodeSet

CodeName	Name	Definition
ELIG	EligibleCounterparty	Eligible customers are the most sophisticated level of investor, able to opt out of some the protections afforded by conduct of business rules.
RETL	RetailClient	Retail customers are the least sophisticated level of investor.
PROF	ProfessionalClient	Professional customers are, for example, investment firms, credit institutions, insurance companies.

36.2.2.40 EventFrequency3Code

Definition: Specifies the regularity of an event.

Type: CodeSet

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QUTR	Quarterly	Event takes place every three months or four times a year.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.

36.2.2.41 EventFrequency4Code

Definition: Specifies the regularity of an event.

Type: CodeSet

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place as necessary.
MNTH	Monthly	Event takes place every month or once a month.
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
WEEK	Weekly	Event takes place once a week.

36.2.2.42 EventFrequency7Code

Definition: Specifies the regularity of an event.

Type: CodeSet

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place as necessary.
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.

CodeName	Name	Definition
TOWK	EveryTwoWeeks	Event takes place every two weeks.
TWMN	TwiceAMonth	Event takes place two times a month.
OVNG	Overnight	Event takes place overnight.
ONDE	OnDemand	Event takes place on demand.

36.2.2.43 ExposureType12Code

Definition: Specifies the underlying business area/type of trade causing the collateral movement.

Type: CodeSet

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where one stream of future interest payments is exchanged for another based on a specified principal amount.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EQUW	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	FX trades in general.
FORW	ForwardForeignExchange	Forward FX trades.

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.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sell exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.

36.2.2.44 ExternalClearingSystemIdentification1Code

Definition: Specifies the clearing system identification code, as published in an external clearing system identification code list.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	5

36.2.2.45 ExternalFinancialInstitutionIdentification1Code

Definition: Specifies the external financial institution identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

36.2.2.46 ExternalFinancialInstrumentIdentificationType1Code

Definition: Specifies the external financial instrument identification type scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

36.2.2.47 ExternalOrganisationIdentification1Code

Definition: Specifies the external organisation identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

36.2.2.48 ExternalPersonIdentification1Code

Definition: Specifies the external person identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength 1
maxLength 4

36.2.2.49 FailingReason1Code

Definition: Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

Type: CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.

CodeName	Name	Definition
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.

CodeName	Name	Definition
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.

CodeName	Name	Definition
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

36.2.2.50 FailingReason2Code

Definition: Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

Type: CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.

CodeName	Name	Definition
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.

CodeName	Name	Definition
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.

CodeName	Name	Definition
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.2.2.51 FailingReason3Code

Definition: Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

Type: CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.

CodeName	Name	Definition
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.

CodeName	Name	Definition
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depositary receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.

CodeName	Name	Definition
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.2.2.52 FailingReason4Code

Definition: Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

Type: CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).

CodeName	Name	Definition
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are stolen, in dispute, under objection etc.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.

CodeName	Name	Definition
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of

CodeName	Name	Definition
		a restriction processing type in the market infrastructure platform.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
PREL	PartiallyReleased	Transaction has been partially released.
PATD	PartialDiffer	Disagreement on partial indicator preventing partial settlement.

36.2.2.53 FormOfSecurity1Code

Definition: Form of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

36.2.2.54 GeneratedReason3Code

Definition: Specifies the reason why the transaction was generated.

Type: CodeSet

CodeName	Name	Definition
COLL	CollateralManagement	Transaction has been generated for collateral management purposes.
CLAI	MarketClaim	Transaction resulting from a market claim.
OTHR	Other	Other. See Narrative.
RODE	ReturnRefusedDumps	Relates to the return of financial instruments resulting from a rejected delivery without matching operation.
SPLI	SplitShaping	Transaction has been generated to enable settlement following a shortage of position.
THRD	ThirdParty	Transaction has been generated by a third party, for example, a central counterparty.
TRAN	Transformation	Transaction has been generated due to transformation following a corporate action.

36.2.2.55 InstructionProcessingStatus1Code

Definition: Specifies the status of an instruction.

Type: CodeSet

CodeName	Name	Definition
CAN1	Cancellation1	Pending cancellation; only one side has been input and a cancellation request has been sent.
CAN2	Cancellation2	Pending cancellation; both sides have been input, the trade has not yet been matched, and one side has sent a cancellation request.
CAN3	Cancellation3	Pending cancellation; both sides have been input, the trade is matched, and one side has sent a cancellation request.
CAND	Cancelled	Instruction has been cancelled.
CANO	CancelledByAnotherParty	Instruction has been cancelled by another party than the instructing party, for example, market infrastructure such as a stock exchange.
CANP	PendingCancellation	Cancellation request from yourself for this instruction is pending waiting for further processing.
CGEN	Generated	Account servicer or third party created the transaction. It was not instructed directly by the account owner.
COSE	FullyExecutedConfirmationSent	Order is fully executed and the confirmation was sent.
CPRC	CancellationRequested	Cancellation request from the counterparty is awaiting for your cancellation request or your consent.
DFLA	DefaultAction	Default action is taken.
DONE	Done	Order is partially filled and no further executions forthcoming for the trading day.
DONF	PartiallyFilledOrder	Order is partially filled and no further executions will take place.
EXCH	ReceivedAtStockExchange	Order has been received at the stock exchange.
EXSE	FullyExecutedExecutionSent	Order was fully executed and the execution sent.
FORC	ForcedRejection	Message has been sent automatically by the service provider to notify that settlement will not take place.
FUTU	Future	All checks relative to the instruction (except collateral) are successful.
INTE	ReceivedAtIntermediary	Order has been received at the intermediary.
NOTC	AlreadyMatchedAndAffirmed	Instruction cannot be cancelled as it has already been matched and affirmed.
OPOD	OpenOrder	Order is open.
OVER	OverAllocated	Quantity of financial instrument of the block trade has been overallocated.

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Instruction has been acknowledged/ accepted for further processing by the account servicer.
PAFI	PartialFill	Order has been partially filled and the remaining quantity is warehoused.
PART	PartialCancel	Order has been partially cancelled as requested.
PPRC	PendingProcessing	Processing of the instruction is pending.
REJT	Rejected	Instruction has been rejected for further processing.
REPR	InRepair	Instruction is accepted but in repair.
SESE	SettlementInstructionSent	Settlement instruction has been sent to your custodian.
STIN	StandingInstruction	Standing instruction has been applied.
SUSP	TradingSuspendedByStockExchange	Trading is suspended by the stock exchange.
TREA	Treated	Transaction has been treated (triparty collateral status).
UNDE	UnderAllocated	Quantity of financial instrument of the block trade has been under allocated.
MPRC	ModificationRequested	Modification request from the counterparty is awaiting for your modification request or your consent.

36.2.2.56 InterestComputationMethod2Code

Definition: Specifies the method used to compute accruing interest of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is

CodeName	Name	Definition
		assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be 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

CodeName	Name	Definition
		days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 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

CodeName	Name	Definition
		is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

36.2.2.57 InvestmentFundRole2Code

Definition: Specifies the role played by an actor in an investment fund transaction.

Type: CodeSet

CodeName	Name	Definition
FMCO	FundManagementCompany	Party that sets up a fund, decides upon the investment strategy, appoints agents, and is responsible for the promotion and the marketing of the fund. This party makes all the strategic decisions related to a fund.
REGI	Registrar	Party responsible for keeping track of the owners of securities. In the investment fund business, this party keeps the investor registry of the fund, and administers investor accounts and related records. It is appointed by the fund management company.
TRAG	TransferAgent	Party appointed by the fund management company. This party updates records of investor accounts to reflect the daily investor purchases, redemptions, switches, transfers, and re-registrations. It ensures the timely settlement of transactions, and may

CodeName	Name	Definition
		provide tax information to the investor and/or to its intermediaries. It may calculate, collect, and rebate commissions. It prepares and distributes confirmations reflecting transactions, resulting in unit or cash account movements to the investor or the investor's intermediary. It responds to inquiries concerning account status, and processes the income distribution.
INTR	Intermediary	Party that provides services to investors relating to financial products. These services may include some, or all of, provision of information and advice on products, placement of investment orders, transmission of payment, custody of assets, and the administration of rights and benefits. In the specific framework of investment funds industry, an intermediary may present information about funds to potential investors, and solicit orders for the fund. This intermediary may facilitate the transmission of the orders and information from/to the investors and/or other intermediaries. The intermediary receives commission from the Fund and/or fees from the investor.
DIST	Distributor	Party that act as an wholesaler of funds.
CONC	Concentrator	Party that acts as an aggregator of funds, also called a funds hub.
UCL1	UnderlyingClient1	Underlying client of the intermediary.
UCL2	UnderlyingClient2	Underlying client of underlying client 1.
TRAN	TransmittingAgent	Party that transmits the instruction, advice, notification or report.

36.2.2.58 LegalFramework1Code

Definition: Identifies the legal framework of the transaction.

Type: CodeSet

CodeName	Name	Definition
FRAN	PensionLivree	Relates to the French legal framework for repos, that is, relates to a "Pension Livrée".

36.2.2.59 LinkageType1Code

Definition: Type of linkage requested.

Type: CodeSet

CodeName	Name	Definition
LINK	Link	Request is to link the referenced transactions.

CodeName	Name	Definition
UNLK	Unlink	Request is to unlink the referenced transactions.
SOFT	Soft	Request is to soft link the referenced transactions.

36.2.2.60 MarketClientSide1Code

Definition: Specifies if an instruction is for a market or client side transaction.

Type: CodeSet

CodeName	Name	Definition
CLNT	ClientSide	Instruction is for a client side transaction.
MAKT	MarketSide	Instruction is for a market side transaction.

36.2.2.61 MarketType2Code

Definition: Specifies the type of market in which transactions take place, for example, primary.

Type: CodeSet

CodeName	Name	Definition
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
OTCO	OverTheCounter	The place is over the counter.
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

36.2.2.62 MarketType4Code

Definition: Specifies the type of place where a trade was executed, a price was sourced from, an instrument is listed.

Type: CodeSet

CodeName	Name	Definition
FUND	Fund	The place is a fund (transfer agent, fund itself, etc.).
LMAR	LocalMarket	The place is a local market.
THEO	Theoretical	The place is theoretical.
VEND	Vendor	The place is a vendor.

36.2.2.63 MatchingProcess1Code

Definition: Specifies the action to be performed on the matching process.

Type: CodeSet

CodeName	Name	Definition
UNMT	Unmatch	The referenced transaction is requested to be unmatched.
MTRE	ResumeMatching	Matching process is to be resumed for the referenced transaction.

36.2.2.64 MatchingStatus1Code

Definition: Provides the matching status of the instruction at the time the settlement instruction was sent.

Type: CodeSet

CodeName	Name	Definition
MACH	Matched	Instruction has been matched.
NMAT	Unmatched	Instruction has not been matched.

36.2.2.65 ModifiedStatusReason1Code

Definition: Specifies that the transaction has been modified.

Type: CodeSet

CodeName	Name	Definition
MDBY	ModifiedByYourself	Modification of a transaction by the account owner.
OTHR	Other	Other. See Narrative.

36.2.2.66 NamePrefix2Code

Definition: Specifies the terms used to formally address a person.

Type: CodeSet

CodeName	Name	Definition
DOCT	Doctor	Title of the person is Doctor or Dr.
MADM	Madam	Title of the person is Madam.
MISS	Miss	Title of the person is Miss.
MIST	Mister	Title of the person is Mister or Mr.
MIKS	GenderNeutral	Title of the person is gender neutral (Mx).

36.2.2.67 NoReasonCode

Definition: Specifies that there is no reason available.

Type: CodeSet

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.2.2.68 OpeningClosing1Code

Definition: Specifies additional information relative to the processing of the trade.

Type: CodeSet

CodeName	Name	Definition
CLOP	ClosePosition	Indicates that the trade is to close a position.
OPEP	OpenPosition	Indicates that the trade is to open a position.

36.2.2.69 OptionStyle2Code

Definition: Defines how an option can be exercised.

Type: CodeSet

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
EURO	European	Option that can be exercised on expiry date only.

36.2.2.70 OptionType1Code

Definition: Indicates whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

Type: CodeSet

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.

36.2.2.71 OriginatorRole2Code

Definition: Specifies the role of the trading party in the transaction.

Type: CodeSet

CodeName	Name	Definition
SINT	SystematicInternaliser	Firms which, on an organised, frequent and systematic basis deal on their own account by executing client orders outside a regulated market or a Multilateral Trading Facility. SI's will have the obligation to provide, and make public, a definite bid and offer quote for liquid securities. They act as "mini" exchanges.
MLTF	MultilateralTradingFacility	Multilateral system which brings together multiple third-party buying and selling interests in financial instruments in a way that results in a contract.

CodeName	Name	Definition
RMKT	RegulatedMarket	Market on which financial instruments can be traded according to rules defined by the stock exchange.
MKTM	MarketMaker	Dealer or specialist that is trading for their own account in the OTC market. Market makers are expected to maintain an orderly market by being available to buy or sell.
INVE	Investor	Party, either an individual or organisation, whose assets are being invested.
TAGT	TransfertAgent	Party appointed by the fund management company. It updates records of investor accounts to reflect the daily investor purchases, redemptions, switches, transfers, and re-registrations. It ensures the timely settlement of transactions, and may provide tax information to the investor and/or to its intermediaries. It may calculate, collect, and rebate commissions. It prepares and distributes confirmations reflecting transactions, resulting in unit or cash account movements to the investor or the investor's intermediary. It responds to inquiries concerning account status, and processes the income distribution.

36.2.2.72 OwnershipLegalRestrictions1Code

Definition: Specifies the regulatory restrictions applicable to a financial instrument.

Type: CodeSet

CodeName	Name	Definition
A144	USLegal144A	Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A.
NRST	NoRestrictions	Ownership or transfer of a security that is not subject to restrictions.
RSTR	Restrictions	Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A.

36.2.2.73 PartialSettlement2Code

Definition: Information about partial settlement.

Type: CodeSet

CodeName	Name	Definition
PAIN	PartialSettlement	Confirmation is for partial settlement. Part of the transaction remains unsettled.

CodeName	Name	Definition
PARC	PartiallyConfirmed	Confirmation is for partial settlement. No additional settlement will take place.

36.2.2.74 PendingFailingReason1Code

Definition: Specifies the reason the transaction/instruction is pending or failing settlement. Settlement on the instructed settlement date is still possible, status is pending. Settlement on the instructed settlement date is no longer possible, status is failing.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.

36.2.2.75 PendingProcessingReason1Code

Definition: Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.

CodeName	Name	Definition
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.

36.2.2.76 PendingProcessingReason2Code

Definition: Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.

CodeName	Name	Definition
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.2.2.77 PendingProcessingReason3Code

Definition: Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.

CodeName	Name	Definition
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
CERT	WrongCertificatesNumbers	Certificate number error.

36.2.2.78 PendingProcessingReason4Code

Definition: Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.

CodeName	Name	Definition
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

36.2.2.79 PendingReason10Code

Definition: Specifies the reason the transaction/instruction is pending settlement. Settlement on the instructed settlement date is still possible.

Type: CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.

CodeName	Name	Definition
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.

CodeName	Name	Definition
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.2.2.80 PendingReason1Code

Definition: Specifies the reason the transaction/instruction is pending settlement. Settlement on the instructed settlement date is still possible.

Type: CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.

CodeName	Name	Definition
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.

CodeName	Name	Definition
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

36.2.2.81 PendingReason24Code

Definition: Specifies the reason the transaction/instruction is pending settlement. Settlement on the instructed settlement date is still possible.

Type: CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.

CodeName	Name	Definition
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.

CodeName	Name	Definition
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
PREL	PartiallyReleased	Transaction has been partially released.

CodeName	Name	Definition
PATD	PartialDiffer	Disagreement on partial indicator preventing partial settlement.

36.2.2.82 PendingReason2Code

Definition: Specifies the reason the transaction/instruction is pending settlement. Settlement on the instructed settlement date is still possible.

Type: CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.

CodeName	Name	Definition
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.

CodeName	Name	Definition
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

CodeName	Name	Definition
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.2.2.83 PendingReason6Code

Definition: Specifies the reason why a cancellation request sent for the related instruction is pending.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.

36.2.2.84 PendingReason7Code

Definition: Specifies the reason why a cancellation request sent for the related instruction is pending.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
DQUA	QuantityDisagreement	Quantity of financial instruments does not match.

36.2.2.85 PendingReason8Code

Definition: Specifies the reason the transaction/instruction is pending or failing settlement. Settlement on the instructed settlement date is still possible, status is pending. Settlement on the instructed settlement date is no longer possible, status is failing.

Type: CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
AUTH	SentToTaxAuthorities	Tax reclaim has been sent to the tax authorities.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.

CodeName	Name	Definition
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed

CodeName	Name	Definition
		person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
DQUA	QuantityDisagreement	Quantity of financial instruments does not match.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
MCER	MissingCertification	Awaiting receipt of adequate certification.
NPAY	NoPayment	Payment has not been made by issuer.
NSEC	NotDelivered	Financial instruments have not been delivered by the issuer.
PENR	PendingReceipt	The instruction is pending receipt of securities, for example, from a purchase, loan etc.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete

CodeName	Name	Definition
		documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
VLDA	ValidForTaxAuthorities	For tax reclaim, the event is pending, the tax reclaim is valid for the tax authorities.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
OTHR	Other	Other. See Narrative.
IPNC	CancelNotPossible	Instruction has been processed and cannot be cancelled.

36.2.2.86 PendingReason9Code

Definition: Specifies the reason why a cancellation request sent for the related instruction is pending.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.2.2.87 PledgeeType1Code

Definition: Specifies the type of pledgee.

Type: CodeSet

CodeName	Name	Definition
CPTY	Counterparty	Financial instruments are pledged to a counterparty.
REGB	RegulatoryBody	Financial instruments are pledged to a regulatory body.

36.2.2.88 PreConfirmation1Code

Definition: Specifies if there is a pre-confirmation of cash or securities.

Type: CodeSet

CodeName	Name	Definition
PRCA	PreConfirmCash	Pre-confirmation of the movement of the cash, pending the movement of securities.
PRSE	PreConfirmSecurities	Pre-confirmation of the movement of the securities, pending the movement of cash.

36.2.2.89 PreferredContactMethod1Code

Definition: Preferred method used to reach the individual contact within an organisation.

Type: CodeSet

CodeName	Name	Definition
LETT	Letter	Preferred method used to reach the contact is per letter.
MAIL	Email	Preferred method used to reach the contact is per email.
PHON	Phone	Preferred method used to reach the contact is per phone.
FAXX	Fax	Preferred method used to reach the contact is per fax.
CELL	MobileOrCellPhone	Preferred method used to reach the contact is per mobile or cell phone.

36.2.2.90 PriceValueType12Code

Definition: Price will not be paid.

Type: CodeSet

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.

CodeName	Name	Definition
PARV	Par	Price is the face amount.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
NEGA	NegativeActualAmount	Price must be interpreted as a negative amount of currency per unit or per share.

36.2.2.91 PriceValueType1Code

Definition: Specifies a type of value of the price.

Type: CodeSet

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.

36.2.2.92 ProcessingPosition3Code

Definition: Specifies the processing position.

Type: CodeSet

CodeName	Name	Definition
AFTE	After	Specifies that the transaction/instruction is to be executed after the linked transaction/instruction.
WITH	With	Specifies that the transaction/instruction is to be executed with the linked transaction/instruction.
BEFO	Before	Specifies that the transaction/instruction is to be executed before the linked transaction/instruction.
INFO	Information	Specifies that the transactions/instructions are linked for information purposes only.

36.2.2.93 ProcessingPosition4Code

Definition: Specifies when a transaction/instruction is to be executed relative to a linked transaction/instruction.

Type: CodeSet

CodeName	Name	Definition
AFTE	After	Specifies that the transaction/instruction is to be executed after the linked transaction/instruction.
BEFO	Before	Specifies that the transaction/instruction is to be executed before the linked transaction/instruction.
WITH	With	Specifies that the transaction/instruction is to be executed with the linked transaction/instruction.

36.2.2.94 ProcessingPosition5Code

Definition: Specifies when a transaction/instruction is to be executed relative to a linked transaction/instruction.

Type: CodeSet

CodeName	Name	Definition
INFO	Information	Specifies that the transactions/instructions are linked for information purposes only.

36.2.2.95 RateType1Code

Definition: Specifies whether the rate is fixed or variable or a forfeit.

Type: CodeSet

CodeName	Name	Definition
FIXE	Fixed	Rate is fixed.
FORF	Forfeit	No specific repurchase rate applies to the transaction Repo, only a forfeit.
VARI	Variable	Rate is variable.

36.2.2.96 ReceiveDelivery1Code

Definition: Specifies whether the settlement transaction is a delivery or receipt.

Type: CodeSet

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

36.2.2.97 Registration1Code

Definition: Specifies whether registration should occur upon receipt.

Type: CodeSet

CodeName	Name	Definition
NREG	StreetName	Hold the securities in street name. If there is a standing instruction in place to register on receipt, then this standing instruction is to be ignored.
YREG	Registered	Register on receipt. If there is a standing instruction in place to hold the securities in street name, then this standing instruction is to be ignored.

36.2.2.98 Registration2Code

Definition: Specifies whether registration should occur upon receipt.

Type: CodeSet

CodeName	Name	Definition
PTYH	PartyHold	You or your party set the instruction in a hold/frozen/preadvice mode.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.

36.2.2.99 RegistrationProcessingStatus1Code

Definition: Specifies the status of the registration processing.

Type: CodeSet

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Registration has been acknowledged/accepted by the issuer/registrar.
REJT	Rejected	Registration has been rejected by the issuer/registrar.

36.2.2.100 RejectionReason55Code

Definition: Specifies the reason the instruction/cancellation request has a rejected status.

Type: CodeSet

CodeName	Name	Definition
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.

CodeName	Name	Definition
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
OTHR	Other	Other. See Narrative.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
SSID	StandingSettlementInstructionRejection	Standing Settlement Instruction is unknown or invalid.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.

36.2.2.101 RejectionReason69Code

Definition: Specifies the reason why the instruction/cancellation request has a rejected status.

Type: CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
OTHR	Other	Other. See Narrative.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
VALR	InvalidRule	Account servicer validation rule rejection.

36.2.2.102 RejectionReason70Code

Definition: Specifies the reason why the securities financing instruction has a rejected status.

Type: CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.

CodeName	Name	Definition
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
TERM	ClosingDateTimeRejection	Unrecognised or invalid closing date/time.
VASU	VariableRateSupportRejection	Unrecognised or invalid variable rate support (repurchase agreement).
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

36.2.2.103 RejectionReason71Code

Definition: Specifies the reason why the instruction/cancellation request has a rejected status.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
NRGM	NoMatch	More than one instruction match the criteria.
NRGN	NotFoundRejection	Instruction could not be found.
OTHR	Other	Other. See Narrative.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
INVM	InvalidModificationRequest	Invalid or unrecognized modification request.
INVL	InvalidLink	Invalid or unrecognized link.

36.2.2.104 RejectionReason72Code

Definition: Specifies the reason why the settlement instruction has a rejected status.

Type: CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.

CodeName	Name	Definition
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVL	InvalidLink	Invalid or unrecognized link.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.

36.2.2.105 RejectionReason73Code

Definition: Specifies the reason why the settlement instruction has a rejected status.

Type: CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.

CodeName	Name	Definition
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.

36.2.2.106 RejectionReason74Code

Definition: Unrecognised or invalid depository.

Type: CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
NRGN	NotFoundRejection	Instruction could not be found.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
NRGM	NoMatch	More than one instruction match the criteria.
OTHR	Other	Other. See Narrative.

36.2.2.107 RejectionReason75Code

Definition: Specifies the reason why the settlement instruction has a rejected status.

Type: CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.

CodeName	Name	Definition
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

36.2.2.108 RejectionReason76Code

Definition: Specifies the reason why the instruction/cancellation request has a rejected status.

Type: CodeSet

CodeName	Name	Definition
ULNK	InvalidReference	Linked reference is unknown.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
DADR	AddressDetailsRejection	Address details are incorrect or cannot be recognised.
INIR	InstructionIrrevocable	Instruction is irrevocable.
CANC	OptionCancelled	Option is not valid; it has been cancelled by the market or service provider, and cannot be responded to. Any responses already processed against this option are considered void and new responses will be required.
INTV	OptionInactive	Option is not active and can no longer be responded to. Any responses already processed against this option will remain valid, for example, expired option.
INVA	InvalidForTaxAuthorities	For tax reclaim, the reclaim is invalid for the tax authorities.
REFT	RefusedByTaxAuthorities	Reclaim is refused by the tax authorities.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
LACK	LackofSecurities	Instructed position exceeds the eligible balance.
LATE	MarketDeadlineMissed	Received after market deadline.
NMTY	Mismatch	Mismatch between option number and option type.
OPNM	OptionNumberRejection	Unrecognised option number.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
OPTY	InvalidOptionType	Invalid option type.
DCAN	RejectedSinceAlreadyCancelled	Cancellation request was rejected since the instruction has already been cancelled.
DPRG	RejectedSinceInProgress	Cancellation request has been rejected because the instruction process is in progress or has been processed.
EVNM	UnrecognisedIdentification	Unrecognised event number.
STAT	MissingStatutes	Missing statutes or commercial register or other legal documents.
STAM	NotStampedOrSigned	Financial instrument has not been stamped and/or duly signed.
SIGN	InvalidSignature	Registration request does not have a valid signature of the owner of the financial instrument.
SHAR	ShareholderNumberRejection	Unrecognised, missing or invalid shareholder number.

CodeName	Name	Definition
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
NRGM	NoMatch	More than one instruction match the criteria.
MLEG	MissingLegalPower	Missing legal power for transfer.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
OWNT	TypeOfOwnershipRejection	Type of ownership indicated is not correct.
NRGN	NotFoundRejection	Instruction could not be found.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
REQW	WrongRegistrationRequest	Registration request to be completed by the buyer and to be forwarded to the issuer is wrong. You have used the registration request of a different issuer/ registrar.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
RREA	DisagreementInRegistrationReason	Registration reason indicated is not correct.
REQM	MissingRegistrationRequest	Registration request to be completed by the buyer and to be forwarded to the issuer is missing.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.

CodeName	Name	Definition
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
INNA	NarrativeInformationRejection	Unrecognised or invalid service level agreement pre-agreed narrative information.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
BPAR	BusinessPartnerNumberRejection	Unrecognised or invalid business partner number.
BREF	BankReferenceNumberRejection	Unrecognised or invalid bank reference number.
BUSE	TypeOfOrderRejection	Unrecognised or invalid type of order.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
COMC	CommercializationContractRejection	Unrecognised or invalid commercialisation contract.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
CPTY	UnknownDealExposure	Deal or exposure is unknown.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
DISC	DisagreeWithCallAmount	Party does not agree with the call amount.
DISE	DisagreeWithExposureAmount	Party does not agree with the exposure amount.
DORD	RegistrationRequestDataAndOrderRejection	Disagreement between the data on the registration request and the order.
FEEE	FeeCommissionRejection	Unrecognised or invalid fee or commission.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
TERM	ClosingDateTimeRejection	Unrecognised or invalid closing date/ time.
VASU	VariableRateSupportRejection	Unrecognised or invalid variable rate support (repurchase agreement).
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

36.2.2.109 RejectionReason77Code

Definition: Specifies the reason why the request has a rejected or repair status.

Type: CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
OTHR	Other	Other. See Narrative.
MISM	InvalidRequest	Statement/status advice request cannot be executed. The message type requested is not valid for the message reference or statement period concerned.

36.2.2.110 RepairReason4Code

Definition: Specifies the reason why the settlement instruction has a repair status.

Type: CodeSet

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.

CodeName	Name	Definition
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.

CodeName	Name	Definition
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.

36.2.2.111 RepairReason5Code

Definition: Specifies the reason why the securities financing instruction has a repair status.

Type: CodeSet

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.

CodeName	Name	Definition
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
VASU	VariableRateSupport	Unrecognised or invalid variable rate support (repurchase agreement).
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
TERM	ClosingDateTime	Unrecognised or invalid closing date/time.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.

36.2.2.112 RepairReason6Code

Definition: Specifies the reason why the securities financing instruction has a repair status.

Type: CodeSet

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.

CodeName	Name	Definition
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.

CodeName	Name	Definition
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
VASU	VariableRateSupport	Unrecognised or invalid variable rate support (repurchase agreement).
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
TERM	ClosingDateTime	Unrecognised or invalid closing date/ time.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
BUSE	TypeOfOrderRepair	Unrecognised or invalid type of order.
COMC	CommercializationContractRepair	Unrecognized or invalid commercialization contract.
FEEE	FeeCommissionRepair	Unrecognised or invalid fee or commission.
INNA	NarrativeInformationRepair	Unrecognised or invalid service level agreement pre-agreed narrative information.
NRGM	NoMatch	Cancellation request is in repair since more than one instruction match to the cancellation criteria.
NRGN	NotFound	Cancellation request is in repair since the instruction could not be found.
ULNK	Unknown	Message was not recognised. Unknown linked reference.

36.2.2.113 ReplacementProcessingStatus1Code

Definition: Specifies the processing status of the replacement request.

Type: CodeSet

CodeName	Name	Definition
DEND	Denied	Replacement request cannot be executed.

CodeName	Name	Definition
EXCH	ReceivedAtStockExchange	Replacement request previously received from you has been received at the stock exchange.
INTE	ReceivedAtIntermediary	Replacement request previously received from you has been received at intermediary (if not stock exchange).
PACK	Accepted	Replacement request has been accepted for further processing by the account servicer (technical receipt).
PART	PartialReplacementAccepted	Order is partially filled, replacement processing accepted for the remaining.
PEND	Pending	Replacement request is pending.
REJT	Rejected	Replacement request has been rejected for further processing.
REPL	Completed	Replacement request has been completed.
REPR	InRepair	Replacement request previously received from you is in repair.

36.2.2.114 RepoCallAcknowledgementReason2Code

Definition: Specifies additional information about the repurchase agreement call processed instruction.

Type: CodeSet

CodeName	Name	Definition
CALD	InProcess	Repurchase agreement call is in process.
CALP	Processed	Repurchase agreement call is processed.
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.

36.2.2.115 RepoCallRequestStatus1Code

Definition: Specifies additional information about the status of the repurchase agreement call processed instruction.

Type: CodeSet

CodeName	Name	Definition
CACK	AcknowledgedAccepted	Repurchase agreement call request is acknowledged/accepted.
DEND	Denied	Repurchase agreement call request is denied.

36.2.2.116 Reporting1Code

Definition: Identifies to which institution the reporting must be done.

Type: CodeSet

CodeName	Name	Definition
STEX	StockExchange	Trade details are to be reported to a stock exchange.
REGU	RegulatoryOrganisation	Trade details are to be reported to a regulatory organisation.

36.2.2.117 Reporting2Code

Definition: Specifies information with regards to reporting.

Type: CodeSet

CodeName	Name	Definition
STEX	StockExchange	Trade details are to be reported to a stock exchange.
REGU	RegulatoryOrganisation	Trade details are to be reported to a regulatory organisation.
DEFR	DeferredReport	Report is deferred, for example, because the order was executed in partial fills.

36.2.2.118 RepurchaseType10Code

Definition: Specifies the type of repurchase transaction.

Type: CodeSet

CodeName	Name	Definition
PAIR	Pairoff	Relates to a transaction that is paired off and netted against one or more previous transactions. A paired off transaction is a buyback to offset and effectively liquidate a prior sale of securities or a sellback to offset and effectively liquidate a prior buy of securities.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.
CADJ	Swap	Relates to a swap/substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

36.2.2.119 RepurchaseType6Code

Definition: Specifies the type of repurchase transaction.

Type: CodeSet

CodeName	Name	Definition
CADJ	Swap	Relates to a Swap/Substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

36.2.2.120 RepurchaseType8Code

Definition: Specifies the type of repurchase transaction.

Type: CodeSet

CodeName	Name	Definition
PADJ	PrincipalExposureAdjustment	Relates to a principal adjustment.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.

36.2.2.121 RepurchaseType9Code

Definition: Specifies the type of repurchase transaction.

Type: CodeSet

CodeName	Name	Definition
PAIR	Pairoff	Relates to a transaction that is paired off and netted against one or more previous transactions. A paired off transaction is a buyback to offset and effectively liquidate a prior sale of securities or a sellback to offset and effectively liquidate a prior buy of securities.
PADJ	PrincipalExposureAdjustment	Relates to a principal adjustment.
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.
CADJ	Swap	Relates to a swap/substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.

CodeName	Name	Definition
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

36.2.2.122 ResponseStatus1Code

Definition: Specifies the status of the received collateral message (collateral claim, a collateral proposal or a proposal/request for collateral substitution) from a collateral management perspective.

Type: CodeSet

CodeName	Name	Definition
ACCP	PartlyAccepted	Part of the collateral is accepted, a part rejected.
ACCT	Accepted	Claim, substitution, proposal is fully accepted.
REJT	Rejected	Claim, substitution, proposal is fully rejected.
SUBR	SubstitutionAccepted	Party A agrees with the return part of the substitution and accepts to wait for the proposal of the new collateral.

36.2.2.123 RestrictionReference1Code

Definition: Specifies the restriction references to be applied to a transaction.

Type: CodeSet

Format

minLength	1
maxLength	4

CodeName	Name	Definition
ADDC	AddCashRestrictionReference	Addition of a cash restriction reference representing a cash sub-balance to be utilised within the settlement instruction for the debiting or crediting of cash.
ADDS	AddSecuritiesRestrictionReference	Addition of a securities restriction reference representing a securities sub-position to be utilised within the settlement instruction for the delivery or receipt of securities.
REMC	RemoveCashRestrictionReference	Removal of a cash restriction reference, already present within the settlement instruction, representing a cash sub-balance to be utilised within the settlement instruction for the debiting or crediting of cash.
REMS	RemoveSecuritiesRestrictionReference	Removal of a securities restriction reference, already present within the settlement instruction, representing a securities sub-position to be utilised within the settlement instruction for the delivery or receipt of securities.

36.2.2.124 SafekeepingPlace1Code

Definition: Specifies the type of place of safekeeping.

Type: CodeSet

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

36.2.2.125 SafekeepingPlace3Code

Definition: Specifies the type of place of safekeeping.

Type: CodeSet

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

36.2.2.126 SecuritiesAccountPurposeType1Code

Definition: Specifies the purpose of the securities account.

Type: CodeSet

CodeName	Name	Definition
MARG	Margin	Account is used when financing is done by the broker.
SHOR	ShortSale	Account is used for short sale orders.
ABRD	Abroad	Account is located in a financial institution outside the country where the transaction is taking place.
CEND	Centralised	Account and all its related positions are held in one location.
DVPA	CashDVP	Account is used for settlement upon delivery, or a collection on a delivery basis.
PHYS	Physical	Account is used for physical domestic safekeeping.

36.2.2.127 SecuritiesBalanceType11Code

Definition: Specifies the nature of the securities or investment fund balance.

Type: CodeSet

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	CollateralOut	Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.
LOAN	OnLoan	Loan for consumption.
MARG	DerivativesMargin	Account is used when financing is by the broker/dealer.
PECA	PendingCorporateActionReceipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	PendingCorporateActionDelivery	Balance of financial instrument pending delivery following a corporate action.
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
TRAN	InTransshipment	Transaction has been generated due to transformation following a corporate action.

CodeName	Name	Definition
DRAW	Drawn	Settlement transactions relates to drawn securities.
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.
LODE	PendingOnLoanDelivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.

36.2.2.128 SecuritiesBalanceType12Code

Definition: Specifies the nature of the securities or investment fund balance.

Type: CodeSet

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.

CodeName	Name	Definition
BODE	PendingBorrowedDelivery	Balance of financial instruments that are pending delivery in relation to a borrow transaction.
BORE	PendingBorrowedReceipt	Balance of financial instruments that are pending receipt in relation to a borrow transaction.
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	CollateralOut	Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation.
LOAN	OnLoan	Loan for consumption.
LODE	PendingOnLoanDelivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.
LORE	PendingOnLoanReceipt	Balance of financial instruments that are pending receipt in relation to a lending transaction.
MARG	DerivativesMargin	Account is used when financing is by the broker/dealer.
PECA	PendingCorporateActionReceipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	PendingCorporateActionDelivery	Balance of financial instrument pending delivery following a corporate action.
PEND	PendingDelivery	Processing has not been completed.
PENR	PendingReceipt	The instruction is pending receipt of securities, for example, from a purchase, loan etc.
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
TRAN	InTransshipment	Transaction has been generated due to transformation following a corporate action.
DRAW	Drawn	Settlement transactions relates to drawn securities.
WDOC	WaitingDocumentation	Financial instrument is unavailable due to missing or incomplete documentation

CodeName	Name	Definition
		pertaining to the account, or due to a missing or incomplete order.
BTRA	BeingTransferred	Financial instrument is unavailable as a result of a transfer order, pending movement in the shareholders' register.

36.2.2.129 SecuritiesBalanceType13Code

Definition: Specifies the nature of the securities or investment fund balance.

Type: CodeSet

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.

36.2.2.130 SecuritiesBalanceType7Code

Definition: Specifies the nature of the securities or investment fund balance.

Type: CodeSet

CodeName	Name	Definition
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.
OTHR	Unclassified	Other. See Narrative.
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.

36.2.2.131 SecuritiesFinancingTransactionType2Code

Definition: Specifies the type of securities financing transaction.

Type: CodeSet

CodeName	Name	Definition
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepo	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
BSBK	BuySellBack	Relates to a buy sell back transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

36.2.2.132 SecuritiesPaymentStatus1Code

Definition: Specifies the state of payment of a security at a particular time.

Type: CodeSet

CodeName	Name	Definition
FULL	FullyPaid	Security is fully paid.
NILL	NilPaid	Security is nil paid.
PART	PartiallyPaid	Security is partially paid.

36.2.2.133 SecuritiesSettlementStatus2Code

Definition: Provides the status of settlement of an instruction.

Type: CodeSet

CodeName	Name	Definition
PEND	Pending	Instruction is pending. Settlement at the instructed settlement date is still possible.
PENF	Failing	Instruction is failing. Settlement at the instructed settlement date is no longer possible.
USET	Unsettled	Instruction is unsettled.
SETT	Settled	Full settlement.
PAIN	PartialSettlement	Part of the instruction remains unsettled.

36.2.2.134 SecuritiesStatementType1Code

Definition: Specifies whether the statement is an accounting or a custody statement.

Type: CodeSet

CodeName	Name	Definition
CUST	Custody	Statement is a custody statement.
ACCT	Accounting	Statement is an accounting statement.

36.2.2.135 SecuritiesTransactionType22Code

Definition: Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.

CodeName	Name	Definition
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

CodeName	Name	Definition
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).

CodeName	Name	Definition
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.

36.2.2.136 SecuritiesTransactionType23Code

Definition: Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.

CodeName	Name	Definition
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.

CodeName	Name	Definition
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

36.2.2.137 SecuritiesTransactionType24Code

Definition: Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
BSBK	BuySellBack	Relates to a buy sell back transaction.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CORP	CorporateAction	Relates to a corporate action.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.

CodeName	Name	Definition
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
CLAI	MarketClaim	Relates to a market claim.
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.

CodeName	Name	Definition
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

36.2.2.138 SecuritiesTransactionType25Code

Definition: Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.

CodeName	Name	Definition
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.

CodeName	Name	Definition
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
REBL	Rebalancing	Relates to a rebalanced transaction.

36.2.2.139 SecuritiesTransactionType26Code

Definition: Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.

CodeName	Name	Definition
SECL	SecuritiesLending	Relates to a securities lending operation.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.

CodeName	Name	Definition
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REBL	Rebalancing	Relates to a rebalanced transaction.

36.2.2.140 SecuritiesTransactionType27Code

Definition: Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities

CodeName	Name	Definition
		Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.

CodeName	Name	Definition
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
REBL	Rebalancing	Relates to a rebalanced transaction.
TRIN	TransferIn	Transaction is an incoming credit to an account on the shareholders register, and is not linked to a shift in investment (subscription or switch), but to account management.
TOUT	TransferOut	Transaction is a debit to an account on the shareholders register, and is not linked to a shift in investment (redemption or switch), but to account management.

36.2.2.141 SecuritiesTransactionType28Code

Definition: Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.

CodeName	Name	Definition
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.

CodeName	Name	Definition
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
INTT	TradedInterestChanged	Relates to a cash movement resulting from a change in traded interest pursuant to a coupon rate adjustment.

36.2.2.142 SecuritiesTransactionType5Code

Definition: Specifies underlying information regarding the type of transaction.

Type: CodeSet

CodeName	Name	Definition
TRAD	Trade	Relates to the settlement of a trade.

36.2.2.143 SettlementConditionModificationStatus1Code

Definition: Specifies the status of a securities settlement condition modification request.

Type: CodeSet

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Instruction has been acknowledged/ accepted by the account servicer.
REJT	Rejected	Instruction has been rejected for further processing.
MODP	Pending	Modification is pending. At this time, it is unknown whether the modification can be affected.
DEND	Denied	Modification Request will not be executed.
MODC	Completed	Modification has been completed.

36.2.2.144 SettlementDate4Code

Definition: Specifies the date of settlement, in coded form.

Type: CodeSet

CodeName	Name	Definition
WISS	WhenIssued	Settlement is to be done when the security is issued.

36.2.2.145 SettlementStandingInstructionDatabase1Code

Definition: Indicates what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

Type: CodeSet

CodeName	Name	Definition
INTE	InternalDatabase	The settlement standing instruction database to be used is the receiver's internal database.
BRKR	BrokerDatabase	The settlement standing instruction database to be used is the broker's database.
VEND	VendorDatabase	The settlement standing instruction database to be used is the database of the vendor.

36.2.2.146 SettlementSystemMethod1Code

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

Type: CodeSet

CodeName	Name	Definition
NSET	Default	Settle through the default settlement system/method. If there is a standing instruction in place for settlement through the alternate settlement system/method, then this standing instruction is to be ignored.
YSET	Alternative	Settle through the alternate settlement system/method. If there is a standing instruction in place for settlement through the default settlement system/method, then this standing instruction is to be ignored.

36.2.2.147 SettlementTransactionCondition10Code

Definition: Specifies the conditions under which the order/trade is to be settled.

Type: CodeSet

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.

CodeName	Name	Definition
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DIRT	Dirty	Taxable financial instruments are to be settled.
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
NACT	NotAccountingRelated	Security transaction is not for accounting.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
PHYS	Physical	Securities are to be physically settled.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
UNEX	Unexposed	Delivery cannot be performed until money is received.

36.2.2.148 SettlementTransactionCondition12Code

Definition: Specifies the conditions under which the order/trade is to be settled.

Type: CodeSet

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DIRT	Dirty	Taxable financial instruments are to be settled.
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
NACT	NotAccountingRelated	Security transaction is not for accounting.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
PHYS	Physical	Securities are to be physically settled.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.

CodeName	Name	Definition
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
UNEX	Unexposed	Delivery cannot be performed until money is received.
INTS	InternalisedSettlement	The instruction was settled by the settlement internaliser/account servicer (eg custodian) in its own books and not through a securities settlement system (e.g. CSD system).
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

36.2.2.149 SettlementTransactionCondition13Code

Definition: Specifies the conditions under which the order/trade is to be settled.

Type: CodeSet

CodeName	Name	Definition
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
PHYS	Physical	Securities are to be physically settled.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

36.2.2.150 SettlementTransactionCondition14Code

Definition: Specifies the conditions under which the order/trade is to be settled.

Type: CodeSet

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DIRT	Dirty	Taxable financial instruments are to be settled.
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
NACT	NotAccountingRelated	Security transaction is not for accounting.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
PHYS	Physical	Securities are to be physically settled.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.

CodeName	Name	Definition
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
UNEX	Unexposed	Delivery cannot be performed until money is received.
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

36.2.2.151 SettlementTransactionCondition3Code

Definition: Specifies the conditions under which the order/trade is to be settled.

Type: CodeSet

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
UNEX	Unexposed	Delivery cannot be performed until money is received.

36.2.2.152 SettlementTransactionCondition4Code

Definition: Specifies the conditions under which the order/trade is to be settled.

Type: CodeSet

CodeName	Name	Definition
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
PHYS	Physical	Securities are to be physically settled.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.

36.2.2.153 SettlementTransactionCondition5Code

Definition: Specifies the conditions under which the order/trade is to be settled.

Type: CodeSet

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

36.2.2.154 SettlementTransactionCondition6Code

Definition: Specifies the conditions under which the order/trade is to be settled.

Type: CodeSet

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.

CodeName	Name	Definition
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
UNEX	Unexposed	Delivery cannot be performed until money is received.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
TRAN	Transformation	Transaction resulting from a transformation.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.

36.2.2.155 SettlementTransactionCondition8Code

Definition: Specifies the conditions under which the order/trade is to be settled.

Type: CodeSet

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
UNEX	Unexposed	Delivery cannot be performed until money is received.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
TRAN	Transformation	Transaction resulting from a transformation.

CodeName	Name	Definition
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.

36.2.2.156 SettlingCapacity2Code

Definition: Specifies the role of the party in the settlement of the transaction.

Type: CodeSet

CodeName	Name	Definition
SAGE	SettlingAgent	Settlement party is trading and settling transactions in financial instruments on behalf of its client(s).
CUST	SettlingCustodian	Settlement party is a custodian. It receives/delivers the securities and carries out custodial duties.
SPRI	SettlingPrincipal	Settlement party is settling its own trades.
RISP	SettlingRisklessPrincipal	Party settles trades that were simultaneously offset.

36.2.2.157 ShortLong1Code

Definition: Specifies whether the securities position is short or long, that is, whether the balance is a negative or positive balance.

Type: CodeSet

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

36.2.2.158 StatementBasis1Code

Definition: Specifies the type of balances on which the statement is prepared.

Type: CodeSet

CodeName	Name	Definition
CONT	Contractual	The statement is based on contractual settlement date irrespective of settled data positions.
SETT	Settled	The statement is based on settled date positions to the knowledge of the sender at the time of the statement preparation.

CodeName	Name	Definition
TRAD	Traded	The statement is based on trade date positions.

36.2.2.159 StatementBasis2Code

Definition: Specifies the type of balances on which the statement is prepared.

Type: CodeSet

CodeName	Name	Definition
SETT	Settled	The statement is based on settled date positions to the knowledge of the sender at the time of the statement preparation.
TRAD	Traded	The statement is based on trade date positions.

36.2.2.160 StatementStructure1Code

Definition: Specifies the type of balances on which the statement is prepared.

Type: CodeSet

CodeName	Name	Definition
STAT	Statuses	Statement is sorted by status.
TRAN	Transactions	Statement is sorted by transaction.

36.2.2.161 StatementUpdateType1Code

Definition: Specifies the nature of a statement update, for example, it is a complete statement.

Type: CodeSet

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

36.2.2.162 TaxLiability1Code

Definition: Specifies the tax role capacity of the instructing party.

Type: CodeSet

CodeName	Name	Definition
PRIN	TaxPrincipal	Settlement party is acting as a principal for tax liability.
AGEN	TaxAgent	Settlement party is acting as an agent for tax liability.

36.2.2.163 TradeTransactionCondition4Code

Definition: Specifies the conditions under which the order/trade is to be/was executed.

Type: CodeSet

CodeName	Name	Definition
CBNS	CumBonus	Indicates whether the trade is executed cum bonus.
XBNS	ExBonus	Indicates whether the trade is executed ex bonus.
CCPN	CumCoupon	Indicates whether the trade is executed cum coupon.
XCPN	ExCoupon	Indicates whether the trade is executed ex coupon.
CDIV	CumDividend	Indicates whether the trade is executed cum dividend.
XDIV	ExDividend	Indicates whether the trade is executed ex dividend.
CRTS	CumRights	Indicates whether the trade is executed cum rights.
XRTS	ExRights	Indicates whether the trade is executed ex rights.
CWAR	CumWarrant	Indicates whether the trade is executed cum warrant.
XWAR	ExWarrant	Indicates whether the trade is executed ex warrant.
SPCU	SpecialCumDividend	Indicates whether the trade is executed with a special cum dividend, that is, buying after the ex date and getting the dividend.
SPEX	SpecialExDividend	Indicates whether the trade is executed with a special ex dividend, that is, selling before the ex date without the coupon.
GTDL	GuaranteedDelivery	Indicates whether the delivery of the financial instrument on settlement date is guaranteed.
BCRO	ResultOption	Result of option when set. (UK specific).
BCRP	ResultRepo	Result of repo when set (UK specific).
BCFD	DeliveryForm	Form of delivery, not for foreign registration when unset (UK specific).
BCBL	BoardLot	Board lots, not set for odd lots (UK specific).
BCBN	BadName	Bad names, not set for good names (UK specific).
MAPR	MarketPrice	Trade was executed at market price.
NEGO	NegotiatedTrade	Trade for which the price is not the one quoted but an improved one, that is, the negotiated price.

CodeName	Name	Definition
NMPR	NonMarketPrice	Trade was executed outside of normal market conditions, for example, in the case of an iceberg order.
BCPD	DeliverCountryIncorporation	Place of delivery, in country of incorporation when unset (UK specific).

36.2.2.164 TransactionActivity1Code

Definition: Specifies the type of activity to which this transaction relates.

Type: CodeSet

CodeName	Name	Definition
BOLE	BorrowingLendingActivity	Transaction relates to lending/borrowing.
CLAI	MarketClaim	Transaction relates to a market claim following a corporate action.
COLL	CollateralActivity	Transaction relates to collateral.
CORP	CorporateActionActivity	Transaction relates to corporate action.
SETT	SettlementandClearingActivity	Transaction relates to settlement and clearing.

36.2.2.165 TypeOfIdentification1Code

Definition: Specifies the type of alternate identification which can be used to give an alternate identification of the party identified.

Type: CodeSet

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CCPT	PassportNumber	Number assigned by a passport authority.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
DRLC	DriverLicenseNumber	Number assigned to a driver's license.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

36.2.2.166 TypeOfPrice11Code

Definition: Specifies the type of price and information about the price.

Type: CodeSet

CodeName	Name	Definition
BIDE	Bid	Price is the calculated bid price of a dual-priced fund (offer-bid prices), that

CodeName	Name	Definition
		is, the selling price of the units for the investor.
OFFR	Offer	Price is the calculated offer price of a dual-priced investment fund (offer-bid prices), that is, the buying price of the units for an investor.
NAVL	NetAssetValue	Price is the net asset value per unit that is used either as a transacting price for a single-priced investment fund class, or as a notional price for the calculation of other prices.
CREA	Creation	Price is the calculated creation price of a dual-priced investment fund (creation-cancellation prices) and the highest possible buying price of the units before the initial charge. The actual buying or offer price, which includes charges, will be higher.
CANC	Cancellation	Price is the calculated cancellation price of a dual-priced investment fund (creation-cancellation price), and the lowest possible valuation of the units on any one-day. The actual selling or bid price is usually higher.
INTE	Interim	Price is the non-official interim price given to an investor before the executed price.
SWNG	Swing	Price is the calculated net asset value price of a single-priced investment fund. The price is adjusted to take into account the dealing costs due to individual large deals, or due to a significant imbalance in volumes of subscriptions vs redemptions, as an alternative to dilution levy.
MIDD	Mid	Price is the average price between the bid and offer prices.
RINV	Reinvestment	Price is the price used when reinvesting units after distribution.
SWIC	Switch	Price is the price used when transferring units between products.
MRKT	Market	Price is the current market price.
INDC	Indicative	Price is the estimated indicative price.

36.2.2.167 TypeOfPrice14Code

Definition: Specifies the type of transaction price.

Type: CodeSet

CodeName	Name	Definition
AVER	Average	Price is an average execution price.

36.2.2.168 TypeOfPrice17Code

Definition: Specifies the type of price and information about the price.

Type: CodeSet

CodeName	Name	Definition
BIDE	Bid	Price is the calculated bid price of a dual-priced fund (offer-bid prices), that is, the selling price of the units for the investor.
OFFR	Offer	Price is the calculated offer price of a dual-priced investment fund (offer-bid prices), that is, the buying price of the units for an investor.
NAVL	NetAssetValue	Price is the net asset value per unit that is used either as a transacting price for a single-priced investment fund class, or as a notional price for the calculation of other prices.
CREA	Creation	Price is the calculated creation price of a dual-priced investment fund (creation-cancellation prices) and the highest possible buying price of the units before the initial charge. The actual buying or offer price, which includes charges, will be higher.
CANC	Cancellation	Price is the calculated cancellation price of a dual-priced investment fund (creation-cancellation price), and the lowest possible valuation of the units on any one-day. The actual selling or bid price is usually higher.
INTE	Interim	Price is the non-official interim price given to an investor before the executed price.
SWNG	Swing	Price is the calculated net asset value price of a single-priced investment fund. The price is adjusted to take into account the dealing costs due to individual large deals, or due to a significant imbalance in volumes of subscriptions vs redemptions, as an alternative to dilution levy.
MIDD	Mid	Price is the average price between the bid and offer prices.
RINV	Reinvestment	Price is the price used when reinvesting units after distribution.
SWIC	Switch	Price is the price used when transferring units between products.
MRKT	Market	Price is the current market price.
INDC	Indicative	Price is the estimated indicative price.
DDVR	DailyDividendRate	Price is the net income of a financial instrument, calculated on each dealing day, and divided by all the units outstanding on that day.

CodeName	Name	Definition
ACTU	Actual	True offer price.

36.2.2.169 UnicodeChartsCode

Definition: codelist containing the names of the UNICODE code block name as specified on <http://unicode.org/Public/UNIDATA/Blocks.txt>.

Type: CodeSet

Constraints

- **ValidationByTable**
(Rule)

36.2.2.170 UnmatchedReason11Code

Definition: Specifies the reason the transaction, transfer or settlement instruction is unmatched.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
INVE	InvestorParty	Investor party does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MIME	MissingMarketSide	Missing market execution details.

CodeName	Name	Definition
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).

CodeName	Name	Definition
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.

36.2.2.171 UnmatchedReason12Code

Definition: Specifies the reason the transaction, transfer or settlement instruction is unmatched.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MIME	MissingMarketSide	Missing market execution details.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.

CodeName	Name	Definition
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.

CodeName	Name	Definition
UNBR	UnmatchedMarketSide	Market side trade is unmatched.
DDAT	SettlementDate	Settlement date/time does not match.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.

36.2.2.172 UnmatchedReason13Code

Definition: Specifies the reason the transaction, transfer or settlement instruction is unmatched.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
TERM	ClosingDateTime	Closing date/time does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
FORF	ForfeitRepurchaseAmount	Forfeit amount does not match.
INVE	InvestorParty	Investor party does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.

CodeName	Name	Definition
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
REPA	RepurchaseAmount	Termination transaction amount does not match.
CADE	RepurchaseCallDelay	Transaction call delay does not match.
REPP	RepurchasePremiumAmount	Premium amount does not match.
REPO	RepurchaseRate	Repurchase rate does not match.
RERT	RepurchaseRateType	Repurchase rate type does not match.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement

CodeName	Name	Definition
		transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
VASU	VariableRateSupport	Variable rate support does not match (repo).
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.

36.2.2.173 UnmatchedReason14Code

Definition: Specifies the reason the transaction, transfer or settlement instruction is unmatched.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
CHAR	ChargesAmount	Charges amount does not match.
TERM	ClosingDateTime	Closing date/time does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
EXEC	ExecutionBrokerCommission	Executing broker's commission does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
FORF	ForfeitRepurchaseAmount	Forfeit amount does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.

CodeName	Name	Definition
INVE	InvestorParty	Investor party does not match.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MCAN	MatchingRecordCancelled	Corresponding matching record has been cancelled.
MIME	MissingMarketSide	Missing market execution details.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
REPA	RepurchaseAmount	Termination transaction amount does not match.
CADE	RepurchaseCallDelay	Transaction call delay does not match.
REPP	RepurchasePremiumAmount	Premium amount does not match.
REPO	RepurchaseRate	Repurchase rate does not match.
RERT	RepurchaseRateType	Repurchase rate type does not match.
RSPR	RepurchaseSpreadRate	Spread rate does not match.

CodeName	Name	Definition
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DEAL	TransactionDealAmount	Deal amount does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.
VASU	VariableRateSupport	Variable rate support does not match (repo).
DCMX	CumEx	Disagreement if trade was executed cum or ex.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.

36.2.3 Date

36.2.3.1 ISODate

Definition: A particular point in the progression of time in a calendar year expressed in the YYYY-MM-DD format. This representation is defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Type: Date

36.2.4 DateTime

36.2.4.1 ISODateTime

Definition: A particular point in the progression of time defined by a mandatory date and a mandatory time component, expressed in either UTC time format (YYYY-MM-DDThh:mm:ss.sssZ), local time with UTC offset format (YYYY-MM-DDThh:mm:ss.sss+/-hh:mm), or local time format (YYYY-MM-DDThh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

Type: DateTime

36.2.5 IdentifierSet

36.2.5.1 AnyBICDec2014Identifier

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362: 2014 - "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Type: IdentifierSet

Identification scheme: SWIFT; AnyBICIdentifier

Format

pattern [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}

Constraints

- **AnyBIC**

(Rule)

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00008

– *Error Text:* Invalid BIC.

36.2.5.2 BICFIDec2014Identifier

Definition: Code allocated to a financial institution by the ISO 9362 Registration Authority as described in ISO 9362: 2014 - "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Type: IdentifierSet

Identification scheme: SWIFT; BICIdentifier

Format

pattern [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}

Constraints

- **BICFI**

(Rule)

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00001
- *Error Text:* Invalid FI BIC.

36.2.5.3 CFIOct2015Identifier

Definition: Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

Type: IdentifierSet

Identification scheme: ANNA; CFIdentifier

Format

pattern [A-Z]{6,6}

36.2.5.4 IBAN2007Identifier

Definition: The International Bank Account Number is a code used internationally by financial institutions to uniquely identify the account of a customer at a financial institution as described in the 2007 edition of the ISO 13616 standard "Banking and related financial services - International Bank Account Number (IBAN)" and replaced by the more recent edition of the standard.

Type: IdentifierSet

Identification scheme: National Banking Association; International Bank Account Number (ISO 13616)

Format

pattern [A-Z]{2,2}[0-9]{2,2}[a-zA-Z0-9]{1,30}

Constraints

• IBAN

(Rule)

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00003
- *Error Text:* Invalid IBAN format or invalid check digits.

36.2.5.5 ISINOct2015Identifier

Definition: The International Securities Identification Number is a code allocated to financial instruments as well as referential instruments, as described in the ISO 6166 standard, associated with the minimum descriptive data. The ISIN consists of a prefix using the alpha-2 country codes or reserved codes specified in ISO 3166 or other prefixes as may be determined by the Registration Authority for the ISO 6166 standard, a nine characters (alphanumeric) basic code and a check digit.

Type: IdentifierSet

Identification scheme: ANNA; ISINIdentifier

Format

pattern [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

36.2.5.6 LEIIdentifier

Definition: Legal Entity Identifier is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Type: IdentifierSet

Identification scheme: Global LEI System; LEIIdentifier

Format

pattern [A-Z0-9]{18,18}[0-9]{2,2}

36.2.5.7 MICIdentifier

Definition: Market Identifier Code. The identification of a financial market, as stipulated in the norm ISO 10383 'Codes for exchanges and market identifications'.

Type: IdentifierSet

Identification scheme: SWIFT; MICIdentifier

Format

pattern [A-Z0-9]{4,4}

36.2.6 Indicator

36.2.6.1 PlusOrMinusIndicator

Definition: Indicates a positive or negative value.

Type: Indicator

Meaning When True: Plus

Meaning When False: Minus

36.2.6.2 YesNoIndicator

Definition: Indicates a "Yes" or "No" type of answer for an element.

Type: Indicator

Meaning When True: Yes

Meaning When False: No

36.2.7 Quantity

36.2.7.1 DecimalNumber

Definition: Number of objects represented as a decimal number, for example 0.75 or 45.6.

Type: Quantity

Format

totalDigits	18
fractionDigits	17

36.2.7.2 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

36.2.7.3 Max3Number

Definition: Number (max 999) of objects represented as an integer.

Type: Quantity

Format

totalDigits	3
fractionDigits	0

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

36.2.7.4 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

36.2.8 Rate

36.2.8.1 BaseOneRate

Definition: Rate expressed as a decimal, for example, 0.7 is 7/10 and 70%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	1.0

36.2.8.2 PercentageRate

Definition: Rate expressed as a percentage, that is, in hundredths, for example, 0.7 is 7/10 of a percent, and 7.0 is 7%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	100.0

36.2.9 Text

36.2.9.1 Exact3NumericText

Definition: Specifies a numeric string with an exact length of 3 digits.

Type: Text

Format

pattern [0-9]{3}

36.2.9.2 Exact4AlphaNumericText

Definition: Specifies an alphanumeric string with a length of 4 characters.

Type: Text

Format

pattern [a-zA-Z0-9]{4}

36.2.9.3 Exact4NumericText

Definition: Specifies a numeric string with an exact length of 4 digits.

Type: Text

Format

pattern [0-9]{4}

36.2.9.4 Exact5NumericText

Definition: Specifies a numeric string with an exact length of 5 digits.

Type: Text

Format

pattern [0-9]{5}

36.2.9.5 ISO20022MessageIdentificationText

Definition: ISO 20022 Message identifier of an MX message.

Type: Text

Format

pattern [a-z]{4}\.[0-9]{3}\.[0-9]{3}\.[0-9]{2}

36.2.9.6 Max128Text

Definition: Specifies a character string with a maximum length of 128 characters.

Type: Text

Format

minLength 1
maxLength 128

36.2.9.7 Max140Text

Definition: Specifies a character string with a maximum length of 140 characters.

Type: Text

Format

minLength	1
maxLength	140

36.2.9.8 Max16Text

Definition: Specifies a character string with a maximum length of 16 characters.

Type: Text

Format

minLength	1
maxLength	16

36.2.9.9 Max2048Text

Definition: Specifies a character string with a maximum length of 2048 characters.

Type: Text

Format

minLength	1
maxLength	2048

36.2.9.10 Max210Text

Definition: Specifies a character string with a maximum length of 210 characters.

Type: Text

Format

minLength	1
maxLength	210

36.2.9.11 Max34Text

Definition: Specifies a character string with a maximum length of 34 characters.

Type: Text

Format

minLength	1
maxLength	34

36.2.9.12 Max350Text

Definition: Specifies a character string with a maximum length of 350 characters.

Type: Text

Format

minLength	1
maxLength	350

36.2.9.13 Max35Text

Definition: Specifies a character string with a maximum length of 35 characters.

Type: Text

Format

minLength	1
maxLength	35

36.2.9.14 Max4Text

Definition: Specifies a character string with a maximum length of 4 characters.

Type: Text

Format

minLength	1
maxLength	4

36.2.9.15 Max52Text

Definition: Specifies a character string with a maximum length of 52 characters.

Type: Text

Format

minLength	1
maxLength	52

36.2.9.16 Max5NumericText

Definition: Specifies a numeric string with a maximum length of 5 digits.

Type: Text

Format

pattern	[0-9]{1,5}
---------	------------

36.2.9.17 Max6NumericText

Definition: Specifies a numeric string with a maximum length of 6 digits.

Type: Text

Format

pattern [0-9]{1,6}

36.2.9.18 Max70Text

Definition: Specifies a character string with a maximum length of 70characters.

Type: Text

Format

minLength 1
maxLength 70

36.2.9.19 Max8Text

Definition: Specifies a character string with a maximum length of 8 characters.

Type: Text

Format

minLength 1
maxLength 8

36.2.9.20 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}

Legal Notices

Copyright

SWIFT © 2022. All rights reserved.

Disclaimer

The information in this publication may change from time to time. You must always refer to the latest available version.

SWIFT Standards Intellectual Property Rights (IPR) Policy - End-User License Agreement

SWIFT Standards are licensed subject to the terms and conditions of the *SWIFT Standards IPR Policy - End-User License Agreement* available at www.swift.com > About Us > Legal > IPR Policies > SWIFT Standards IPR Policy.

Translations

The English version of SWIFT documentation is the only official and binding version.

Trademarks

SWIFT is the trade name of S.W.I.F.T. SCRL. The following are registered trademarks of SWIFT: 3SKey, Innotribe, MyStandards, Sibos, SWIFT, SWIFTNet, SWIFT Institute, the Standards Forum logo, the SWIFT logo and UETR. Other product, service, or company names in this publication are trade names, trademarks, or registered trademarks of their respective owners.