

## **Solutions for Securities**

# **Clearing 2.0**

## **For Standards MX**

# **Message Reference Guide**

This reference guide describes the MX messages used in the scope of the Clearing solution. It includes a detailed description of the message functionality, the structure, the rules and guidelines, the message items, and business examples of each message type.

**2 December 2011**



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## Overview

### Scope

This document describes a set of 24 messages developed by SWIFT that are part of the Clearing Solution. These messages will be submitted to the Securities Standards Evaluation Group for evaluation and approval as ISO 20022 messages unless the pilot users feedback requires a maintenance of the messages before their submission to ISO. The Clearing Solution contains 10 "pure" clearing messages, but it also encompasses messages from other business areas: 11 collateral management messages, 1 settlement management message and 2 cash management messages.

These messages are used to cover various business processes in place in the Clearing area, that is the trade management, the risk management and the settlement management business processes. This set of messages will be used by intermediaries involved in the clearing processing chain such as the central counterparties and their clearing members.

### List of Messages

This set includes the following message definitions. These Message Definitions are to be used with the ISO 20022 Business Application Header <head.001.001.01>:

1. **TradeLegNotification.001.02 <secl.001.001.02>**  
This message is sent by the central counterparty (CCP) to a Clearing member to report the trade that has been executed by the trading platform. The CCP reports both sides of the trade from the Clearing Member perspective. The CCP sends a message to the clearing member of the seller and a message to the clearing member of the buyer. Note: An individual clearing member only clear its own trades.
2. **TradeLegNotificationCancellation.001.02 <secl.002.001.02>**  
This message is sent by the central counterparty (CCP) to a clearing member to notify the cancellation of a TradeLegNotification message previously sent.
3. **TradeLegStatement.001.02 <secl.002.001.02>**  
This message is sent by the central counterparty (CCP) to a clearing member to report all trades that have been executed by the trading platform. This message may be either sent: - during the day (to report trades execution by batch) or - as an end of day report.
4. **NetPosition.001.02 <secl.004.001.02>**  
This message is sent by the central counterparty (CCP) to a clearing member to confirm the net position of all trade legs reported during the day.
5. **Margin Report.001.02 <secl.005.001.02>**  
This message is sent by the central counterparty (CCP) to a clearing member to report on:
  - the exposure resulting from the trade positions
  - the value of the collateral held by the CCP (market value of this collateral)
  - the resulting difference representing the risk encountered by the CCP.

There are four possibilities to report the above information. Indeed, the margin report may be structured as follows:

- per clearing member: the report will only show the information for the clearing member
- per clearing member and per financial instrument: the report will show the information for the clearing member, structured by security identification
- per clearing member and per non clearing member: the report will show the information for the clearing member (that is for GCM only) structured by non clearing member(s)
- per clearing member and per non clearing member and per security identification: the report will show the information for the clearing member (that is for GCM only) structured by non clearing member(s) and by security identification.

6. **Default Fund Contribution.001.02 <secl.006.001.02>**

- This message is sent by the central counterparty (CCP) to a Clearing member to report on the calculation of the default fund contribution and the potential net excess or deficit.
7. **Margin Call Request.001.02 <colr.003.001.02>**  
This message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager. It is used to request new collateral at the initiation of an exposure or request additional collateral. It can also be used to recall collateral upon the collateral giver or its collateral manager's request
  8. **Margin Call Response.001.02 <colr.004.001.02>**  
This message is sent by the collateral giver or its collateral manager to the collateral taker or its collateral manager or vice versa. This is a response to the MarginCallRequest message. The margin call can be accepted, fully disputed or partially disputed.
  9. **CollateralProposal.001.02 <colr.007.001.02>**  
This message is sent by the collateral giver or its collateral manager to the collateral taker or its collateral manager, to propose the collateral to be delivered. This message is sent once the Margin Call is agreed or partially agreed and can be used for new collateral at the initiation of an exposure or for additional collateral for variation of an existing exposure. This message is used for both initial collateral proposal and subsequent counter proposals.
  10. **CollateralProposalResponse.001.02 <colr.008.001.02>**  
This message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager to either accept or reject the collateral which has been proposed in the CollateralProposal for the margin call. This message applies to both initial and counter proposals. If the collateral proposal is rejected then a new collateral proposal must be made.
  11. **CollateralSubstitutionRequest.001.02 <colr.010.001.02>**  
This message is typically sent by either the collateral giver or its collateral manager to the collateral taker or its collateral manager. It is used to request a substitution of collateral by specifying the collateral to be returned and proposing the new type(s) of collateral to be delivered. Note: There are cases where the collateral taker can initiate the CollateralSubstitutionRequest message, for example in case of breach in the concentration limit.
  12. **CollateralSubstitutionResponse.001.02 <colr.011.001.02>**  
This message is typically sent by either the collateral taker or its collateral manager to the collateral giver or its collateral manager. This is a response to the CollateralSubstitutionRequest message and the collateral proposed in the substitution request can be accepted or rejected. If the collateral proposed is rejected then a new CollateralSubstitutionRequest should be sent. Note: There are cases where the collateral giver will send this message when the collateral taker has initiated the CollateralSubstitutionRequest message, for example in case of breach in the concentration limit.
  13. **CollateralSubstitutionConfirmation.001.02 <colr.012.001.02>**  
This message is sent by:
    - the collateral taker or its collateral manager to the collateral giver or its collateral manager,
    - the collateral giver or its collateral manager to the collateral taker or its collateral manager.
 This message confirms the collateral delivery.  
 Usage: The collateral taker will only release the return of collateral when the new piece of collateral is received. The collateral giver sends the collateral taker the notification that the collateral substitution (that is new piece(s) of collateral) have been released. In the event that multiple pieces of collateral are being delivered in place of the collateral due to be returned by the giver, this message should only be generated once all collateral pieces have been agreed between both parties. Then the taker confirms that the collateral substitution (that is all pieces have been received) and acknowledges return of collateral.
  14. **SettlementObligationReport.001.02 <secl.010.001.02>**  
This message is sent by the central counterparty (CCP) to a clearing member to report on the settlement obligation that will be submitted for settlement.
  15. **BuyInNotification.001.02 <secl.007.001.02>**  
This message is sent by the central counterparty (CCP) to a clearing member to notify the start of the buy in process.  
 Note: This message can also be sent, as a warning, by the central counterparty to the clearing member some days before the buy in process starts.

**16. BuyInResponse.001.02 <secl.008.001.02>**

This message is sent by the clearing member to the central counterparty as a response to the previous buy in notification message.

Note: The use of this message in the buy in process is optional and depends on the rules set by each central counterparty.

**17. BuyInConfirmation.001.02 <secl.009.001.02>**

This message is sent by the central counterparty to the clearing member to confirm the details of the transaction resulting from the buy in.

**18. SecuritiesTransactionPendingReport.001.01 <semt.018.001.01>**

SCOPE An account servicer sends a SecuritiesTransactionPendingReport 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 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 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 (the sub-function of the message is Duplicate)
- provide a third party with a copy of a message for information (the sub-function of the message is Copy)
- re-send to a third party a copy of a message for information (the sub-function of the message is Copy Duplicate).

ISO 15022 - 20022 COEXISTENCE This ISO 20022 message is reversed engineered from ISO 15022. Both standards will coexist for a certain number of years. Until this coexistence period ends, the usage of certain data types is restricted to ensure interoperability between ISO 15022 and 20022 users. Compliance to these rules is mandatory in a coexistence environment. The coexistence restrictions are described in a Textual Rule linked to the Message Items they concern. These coexistence textual rules are clearly identified as follows:

CoexistenceXxxxRule.

**19. BankToCustomerAccountReport.001.02 <camt.052.001.02>**

The Bank-to-Customer Account Report message is sent by the account servicer to an account owner or to a party authorised by the account owner to receive the message. It can be used to inform the account owner, or authorised party, of the entries reported to the account, and or to provide the owner with balance information on the account at a given point in time.

**20. BankToCustomerStatement.001.02 <camt.053.001.02>**

The Bank-to-Customer Statement message is sent by the account servicer to an account owner or to a party authorised by the account owner to receive the message. It is used to inform the account owner, or authorised party, of the entries booked to the account, and to provide the owner with balance information on the account at a given point in time.

**21. InterestPaymentStatement.001.02 <colr.015.001.02>**

This message is sent by either:

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

It is used to request payment or advise the amount due for interest calculated for a specified period. The interest is based on the amount of collateral that has been held during the calculation period. It is possible to send these messages on a bi-lateral basis for matching.

**22. CollateralValuationReport.001.01 <colr.016.001.01>**

This message is sent:

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

It is used to provide the details of the valuation of the collateral that is posted as at a specific calculation date.

**23. CollateralManagementCancellationRequest <colr.005.001.02>**

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

It is used to request the cancellation of a previously sent MarginCallRequest message, MarginCallResponse message, CollateralProposal message, CollateralProposalResponse message, MarginCallDisputeNotification message, CollateralSubstitutionRequest message, CollateralSubstitutionResponse message, CollateralSubstitutionConfirmation message, InterestPaymentRequest message, InterestPaymentResponse message or an InterestPaymentStatement message.

24. **CollateralManagementCancellationStatus <colr.006.001.02>**

This message is sent by:

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

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

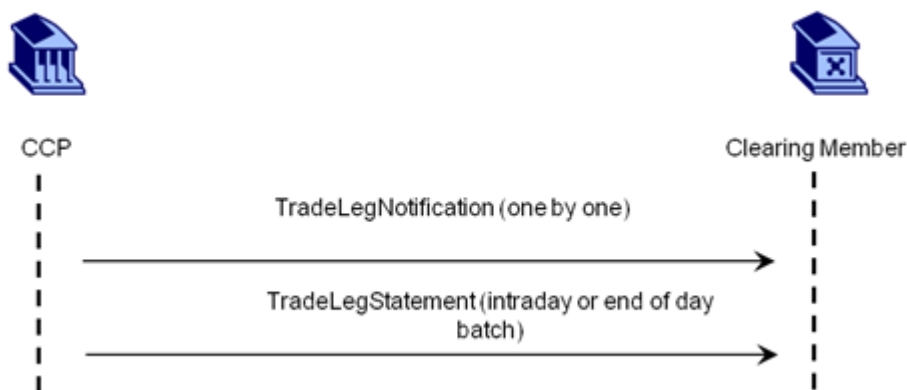
## Message Flow

### TradeLegNotification

#### Trade Leg Notification scenario

This sequence diagram reports the messages flow between the central counterparty (CCP) and the clearing member. The TradeLegNotification message is sent by the central counterparty (CCP) to a clearing member to report the trade that has been executed by the trading platform. Through novation the original contract between the buyer and seller is extinguished and replaced by two new contracts, one between the CCP and the buyer and one between the CCP and the seller. The CCP reports both sides of the trade from the clearing member perspective.

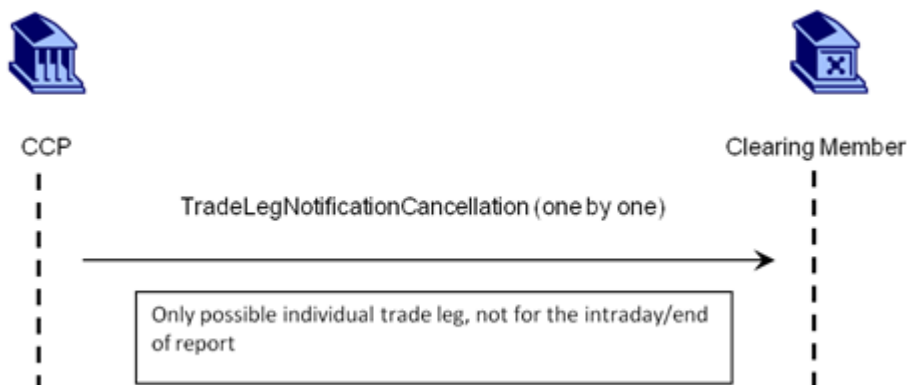
At the end of the day (or during the day depending on each CCP internal processes), the CCP reports a summary of all trades that occurred for a specific period in that day, that is the CCP sends the TradeLegStatement message to the clearing member.



#### Trade Leg Notification Cancellation scenario

This sequence diagram reports the messages flow between the central counterparty (CCP) and the clearing member. The TradeLegNotificationCancellation message is sent by the central counterparty to the clearing member to notify the cancellation of a TradeLegNotification message previously sent.

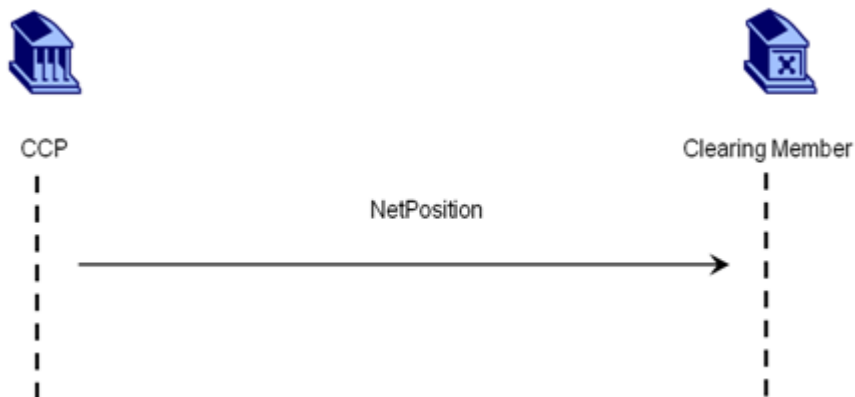
The TradeLegNotificationCancellation message can not be sent to notify the cancellation of the TradeLegStatement message.



## PositionNetting

### Position netting scenario

This sequence diagram reports the messages flow between the central counterparty (CCP) and the clearing member. The NetPosition message is sent by the central counterparty (CCP) to a clearing member to report the net position of all trade legs reported during the day.



## Default Fund Contribution

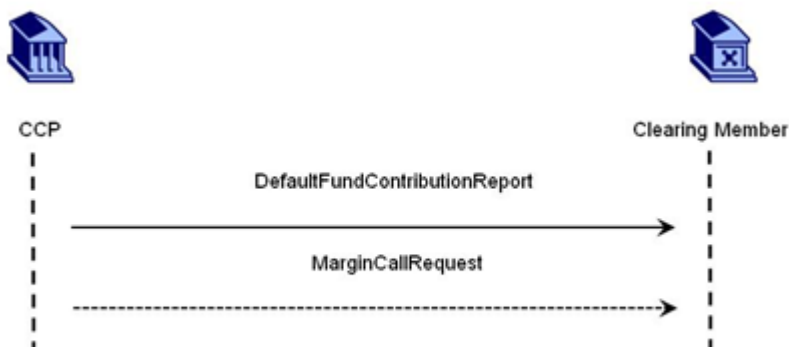
### Default Fund Contribution scenario

This sequence diagram reports the messages flow between the central counterparty (CCP) and the clearing member. Central counterparties require participants to post assets in a clearing fund that can be used in the event of a default by a participant to compensate non-defaulting participants for losses they suffer due to this default. Contributions are linked to the riskiness of a participant's activity as measured by margin posted, by size of position or sometimes by stress-testing results.

The DefaultFundContribution message is sent by the central counterparty (CCP) to a clearing member to report on the calculation of the default fund contribution and the potential net excess or deficit.

**Optional flow:**

Depending on the central counterparty internal rules, the CCP may send a MarginCallRequest message for the deficit amount required to cover the default fund.





## Margining

### Margining scenario

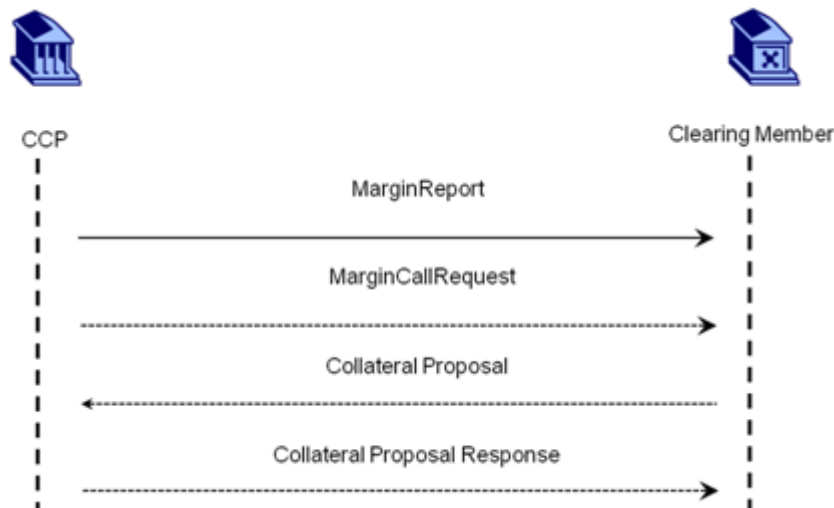
This sequence diagram reports the messages flow between the central counterparty (CCP) and the clearing member. The central counterparty calculates the risk linked to the net position of each clearing member. The MarginReport message is sent by the central counterparty (CCP) to a clearing member to report on:

- the exposure resulting from the trade positions
- the value of the collateral held by the CCP (market value of this collateral)
- the resulting difference representing the risk encountered by the CCP.

#### Optional flows:

Depending on the central counterparty internal rules:

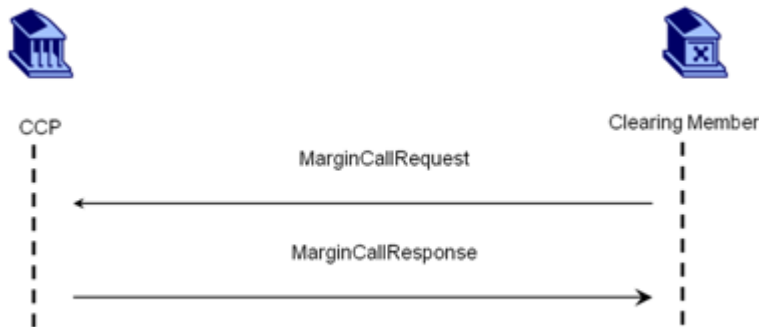
- The central counterparty may send the MarginCallRequest message in case the risk that has been calculated is greater than the amount of collateral that has been posted by the clearing member.
- The clearing member may propose specific collateral to cover the risk encountered by the CCP. In this case, the clearing member sends the CollateralProposal message. The CCP may respond using the CollateralProposalResponse message to either accept or reject the piece of collateral that was proposed by the clearing member. (This sequence of messages can be repeated in case of rejection of the collateral proposed).



## Collateral Management

### Collateral Recall scenario

This sequence diagram reports the messages flow between the central counterparty (CCP) and the clearing member. The MarginCallRequest message is sent by the clearing member to central counterparty to request the return of collateral (for example in case of over collateralisation). The central counterparty may respond using the MarginCallResponse to either accept or reject the request.



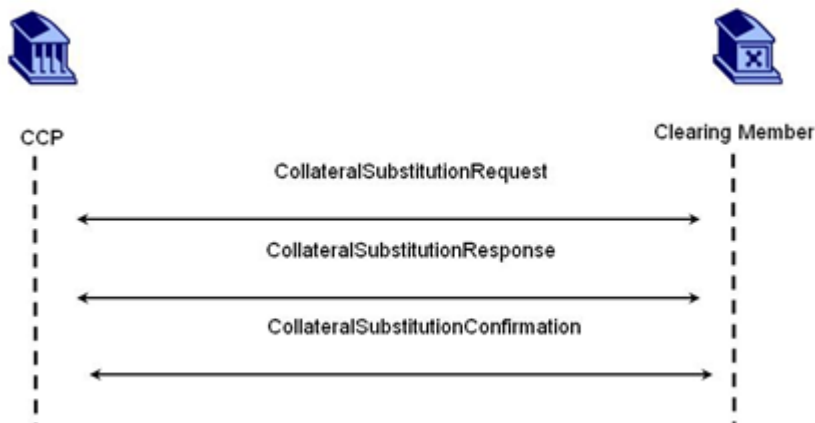
### Collateral Substitution scenario

This sequence diagram reports the messages flow between the central counterparty (CCP) and the clearing member. The clearing member sends the `CollateralSubstitutionRequest` message to the CCP to request a substitution of collateral by specifying the collateral to be returned and proposing the new type(s) of collateral to be delivered.

Note: There are cases where the collateral taker can initiate the `CollateralSubstitutionRequest` message, for example in case of breach in the concentration limit.

The CCP responds using the `CollateralSubstitutionResponse` to either accept or reject the request.

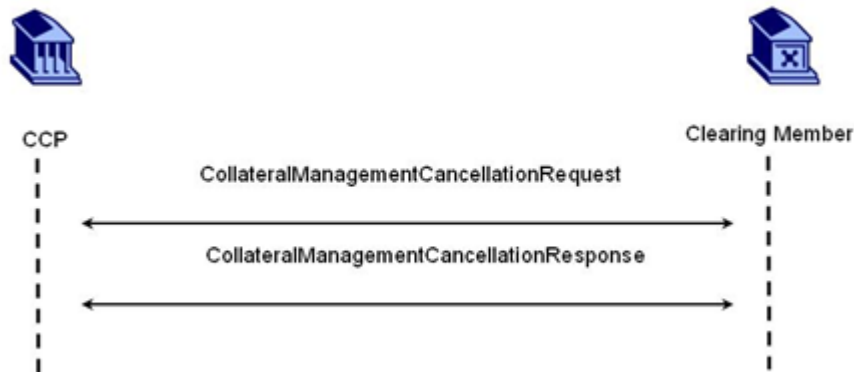
If the CCP accepts the substitution, the clearing member sends the new piece(s) of collateral. The CCP will then return the collateral (that has to be substituted) to the clearing member and will send the `CollateralSubstitutionConfirmation` message to confirm the collateral delivery.



### Collateral Management Cancellation scenario

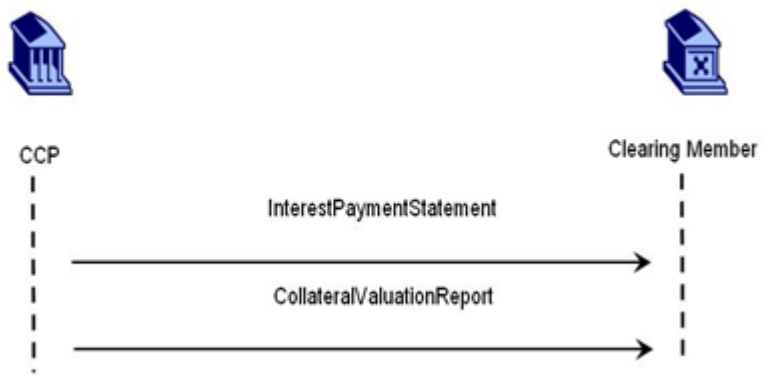
This sequence diagram reports the messages flow between the central counterparty (CCP) and the clearing member. This flow describes the process of cancelling a previously sent collateral management message.

The `CollateralManagementCancellationRequest` message is sent to request the cancellation of a `MarginCallRequest` message, a `MarginCallResponse` message, a `CollateralProposal` message, a `CollateralProposalResponse` message, a `CollateralSubstitutionRequest` message, a `CollateralSubstitutionResponse` message, or a `CollateralSubstitutionConfirmation` message, previously sent by either the central counterparty or the clearing member. The recipient of the `CollateralManagementCancellationRequest` will respond using the `CollateralManagementCancellationStatus` message to provide status on the request.



### Collateral Management Reporting scenario

This sequence diagram reports the messages flow between the central counterparty (CCP) and the clearing member. The central counterparty sends the `InterestPaymentStatement` to the clearing member to report the amount of interests calculated based on the amount of collateral posted. The central counterparty sends the `CollateralValuationReport` to the clearing member to report the market value of the total collateral posted.



### Settlement Netting

#### Settlement Netting scenario

This sequence diagram reports the messages flow between the central counterparty (CCP) and the clearing member. The `SettlementObligationReport` message is sent by the central counterparty (CCP) to a clearing member to report to report on the settlement(s) obligation(s) that will be submitted for settlement.



## Buy In

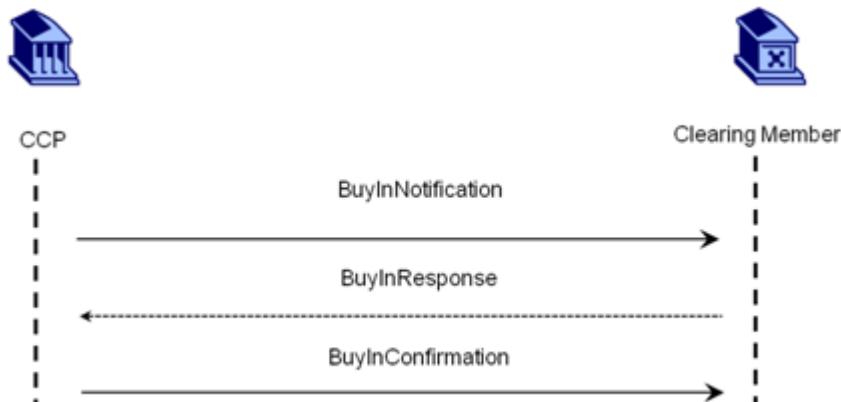
### Buy In scenario

This sequence diagram reports the messages flow between the central counterparty (CCP) and the clearing member. The buy in process is a process by which the CCP buys in stock to cover failed transactions.

The BuyInNotification message is sent by the central counterparty (CCP) to a clearing member to notify the start of the buy in process. This message can also be sent, as a warning, some days before the buy in process actually starts.

The BuyInResponse message is sent by the clearing member to the central counterparty (CCP) as a response to the previously buy in notification message. The use of this message in the buy in process is optional and depends on the rules set by each central counterparty.

The BuyInConfirmation message is sent by the central counterparty (CCP) to a clearing member to confirm the details of the transaction resulting from the buy in process.



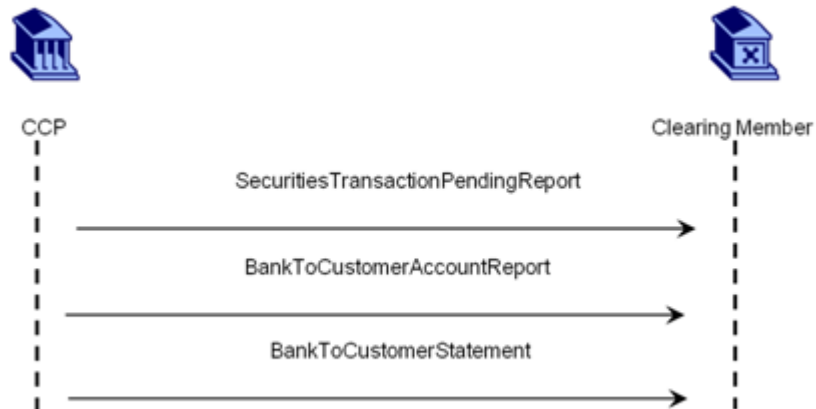
## Reporting

### Reporting scenario

This sequence diagram reports the messages flow between the central counterparty (CCP) and the clearing member. The SecuritiesTransactionPendingReport message is sent by the central counterparty (CCP) to a clearing member to report all failed trades to the clearing members when they are not part of the settlement chain.

The BantToCustomerAccountReport message is sent by the central counterparty (CCP) to a clearing member to inform the account owner (the clearing member) of the entries reported to the account, and or to provide the owner with balance information on the account at a given point in time.

The BantToCustomerStatement message is sent by the central counterparty (CCP) to a clearing member to inform the account owner (the clearing member) of the entries booked to the account, and to provide the owner with balance information on the account at a given point in time.



## MX camt.052.001.02 BankToCustomerAccountReportV02

### Message Functionality

#### Scope

The BankToCustomerAccountReport message is sent by the account servicer to an account owner or to a party authorised by the account owner to receive the message. It can be used to inform the account owner, or authorised party, of the entries reported to the account, and/or to provide the owner with balance information on the account at a given point in time.

#### Usage

The BankToCustomerAccountReport message can contain reports for more than one account. It provides information for cash management and/or reconciliation. It can be used to:

- report pending and booked items;
- provide balance information.

It can include underlying details of transactions that have been included in the entry.

It is possible that the receiver of the message is not the account owner, but a party entitled by the account owner to receive the account information (also known as recipient).

For a statement, the Bank-to-Customer Account Statement message should be used.

#### Outline

The BankToCustomerAccountReport message is composed of two building blocks:

##### A. Group Header

This building block is mandatory and present once. It contains elements such as Message Identification and CreationDateTime.

##### B. Report

This building block is mandatory and repetitive. It should be repeated for each account on which a report is provided. The report contains components such as Balance and Entry.

### Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<BkToCstmrAcctRpt >	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.0</u>		GroupHeader	<GrpHdr>	[1..1]		
<u>1.1</u>		MessageIdentification	<MsgId>	[1..1]	Text	
<u>1.2</u>		CreationDateTime	<CreDtTm>	[1..1]	DateTime	
<u>1.3</u>		MessageRecipient	<MsgRcpt>	[0..1]	±	
<u>1.4</u>		MessagePagination	<MsgPgntn>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.5</u>		AdditionalInformation	<AddtlInf>	[0..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		Report	<Rpt>	[1..*]		
<u>2.1</u>		Identification	<Id>	[1..1]	Text	
<u>2.2</u>		ElectronicSequenceNumber	<ElectrncSeqNb>	[0..1]	Quantity	
<u>2.3</u>		LegalSequenceNumber	<LglSeqNb>	[0..1]	Quantity	
<u>2.4</u>		CreationDateTime	<CreDtTm>	[1..1]	DateTime	
<u>2.5</u>		FromToDate	<FrToDt>	[0..1]	±	
<u>2.6</u>		CopyDuplicateIndicator	<CpyDplctInd>	[0..1]	Code	
<u>2.7</u>		ReportingSource	<RptgSrc>	[0..1]		
<u>2.8</u>	{Or	Code	<Cd>	[1..1]	Code	
<u>2.9</u>	Or}	Proprietary	<Prtry>	[1..1]	Text	
<u>2.10</u>		Account	<Acct>	[1..1]	±	
<u>2.11</u>		RelatedAccount	<RltdAcct>	[0..1]	±	
<u>2.12</u>		Interest	<Intrst>	[0..*]		
<u>2.13</u>		Type	<Tp>	[0..1]		
<u>2.14</u>	{Or	Code	<Cd>	[1..1]	Code	
<u>2.15</u>	Or}	Proprietary	<Prtry>	[1..1]	Text	
<u>2.16</u>		Rate	<Rate>	[0..*]	±	
<u>2.17</u>		FromToDate	<FrToDt>	[0..1]	±	
<u>2.18</u>		Reason	<Rsn>	[0..1]	Text	
<u>2.19</u>		Balance	<Bal>	[0..*]		
<u>2.20</u>		Type	<Tp>	[1..1]		
<u>2.21</u>		CodeOrProprietary	<CdOrPrtry>	[1..1]		
<u>2.22</u>	{Or	Code	<Cd>	[1..1]	Code	
<u>2.23</u>	Or}	Proprietary	<Prtry>	[1..1]	Text	
<u>2.24</u>		SubType	<SubTp>	[0..1]		
<u>2.25</u>	{Or	Code	<Cd>	[1..1]	Code	
<u>2.26</u>	Or}	Proprietary	<Prtry>	[1..1]	Text	
<u>2.27</u>		CreditLine	<CdtLine>	[0..1]		
<u>2.28</u>		Included	<Incl>	[1..1]	Indicator	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">2.29</a>		Amount	<Amt>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R7</a>
<a href="#">2.30</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R7</a>
<a href="#">2.31</a>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code	
<a href="#">2.32</a>		Date	<Dt>	[1..1]	±	
<a href="#">2.33</a>		Availability	<Avlbt>	[0..*]		<input checked="" type="checkbox"/> <a href="#">R6</a>
<a href="#">2.34</a>		Date	<Dt>	[1..1]		
<a href="#">2.35</a>	{ Or Or }	NumberOfDays	<NbOfDays>	[1..1]	Text	
<a href="#">2.36</a>		ActualDate	<ActlDt>	[1..1]	DateTime	
<a href="#">2.37</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R7</a>
<a href="#">2.38</a>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code	
<a href="#">2.39</a>		TransactionsSummary	<TxsSummry>	[0..1]		
<a href="#">2.40</a>		TotalEntries	<TtlNtries>	[0..1]		<a href="#">G1</a>
<a href="#">2.41</a>		NumberOfEntries	<NbOfNtries>	[0..1]	Text	
<a href="#">2.42</a>		Sum	<Sum>	[0..1]	Quantity	
<a href="#">2.43</a>		TotalNetEntryAmount	<TtlNetNtryAmt>	[0..1]	Quantity	
<a href="#">2.44</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<a href="#">2.45</a>		TotalCreditEntries	<TtlCdtNtries>	[0..1]		
<a href="#">2.46</a>		NumberOfEntries	<NbOfNtries>	[0..1]	Text	
<a href="#">2.47</a>		Sum	<Sum>	[0..1]	Quantity	
<a href="#">2.48</a>		TotalDebitEntries	<TtlDbtNtries>	[0..1]		
<a href="#">2.49</a>		NumberOfEntries	<NbOfNtries>	[0..1]	Text	
<a href="#">2.50</a>		Sum	<Sum>	[0..1]	Quantity	
<a href="#">2.51</a>		TotalEntriesPerBankTransactionCode	<TtlNtriesPerBkTxCd>	[0..*]		<a href="#">G2</a>
<a href="#">2.52</a>		NumberOfEntries	<NbOfNtries>	[0..1]	Text	
<a href="#">2.53</a>		Sum	<Sum>	[0..1]	Quantity	
<a href="#">2.54</a>		TotalNetEntryAmount	<TtlNetNtryAmt>	[0..1]	Quantity	
<a href="#">2.55</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<a href="#">2.56</a>		ForecastIndicator	<FcstInd>	[0..1]	Indicator	
<a href="#">2.57</a>		BankTransactionCode	<BkTxCd>	[1..1]		<a href="#">R9</a>
<a href="#">2.58</a>		Domain	<Domn>	[0..1]		<input checked="" type="checkbox"/> <a href="#">R8</a>



Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">2.59</a>		Code	<Cd>	[1..1]	Code	
<a href="#">2.60</a>		Family	<Fmly>	[1..1]		
<a href="#">2.61</a>		Code	<Cd>	[1..1]	Code	
<a href="#">2.62</a>		SubFamilyCode	<SubFmlyCd>	[1..1]	Code	
<a href="#">2.63</a>		Proprietary	<Prtry>	[0..1]		<input checked="" type="checkbox"/> <a href="#">R8</a>
<a href="#">2.64</a>		Code	<Cd>	[1..1]	Text	
<a href="#">2.65</a>		Issuer	<Issr>	[0..1]	Text	
<a href="#">2.66</a>		Availability	<Avlbty>	[0..*]		
<a href="#">2.67</a>		Date	<Dt>	[1..1]		
<a href="#">2.68</a>	{Or Or}	NumberOfDays	<NbOfDays>	[1..1]	Text	
<a href="#">2.69</a>		ActualDate	<ActlDt>	[1..1]	DateTime	
<a href="#">2.70</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R7</a>
<a href="#">2.71</a>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code	
<a href="#">2.72</a>		Entry	<Ntry>	[0..*]		<a href="#">G3</a>
<a href="#">2.73</a>		EntryReference	<NtryRef>	[0..1]	Text	
<a href="#">2.74</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R7</a>
<a href="#">2.75</a>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code	
<a href="#">2.76</a>		ReversalIndicator	<RvslInd>	[0..1]	Indicator	
<a href="#">2.77</a>		Status	<Sts>	[1..1]	Code	
<a href="#">2.78</a>		BookingDate	<BookgDt>	[0..1]	±	
<a href="#">2.79</a>		ValueDate	<ValDt>	[0..1]	±	
<a href="#">2.80</a>		AccountServicerReference	<AcctSvcrRef>	[0..1]	Text	
<a href="#">2.81</a>		Availability	<Avlbty>	[0..*]		
<a href="#">2.82</a>		Date	<Dt>	[1..1]		
<a href="#">2.83</a>	{Or Or}	NumberOfDays	<NbOfDays>	[1..1]	Text	
<a href="#">2.84</a>		ActualDate	<ActlDt>	[1..1]	DateTime	
<a href="#">2.85</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R7</a>
<a href="#">2.86</a>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code	
<a href="#">2.87</a>		BankTransactionCode	<BkTxCd>	[1..1]		<a href="#">R9</a>
<a href="#">2.88</a>		Domain	<Domn>	[0..1]		<input checked="" type="checkbox"/> <a href="#">R8</a>
<a href="#">2.89</a>		Code	<Cd>	[1..1]	Code	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">2.90</a>		Family	<Fmly>	[1..1]		
<a href="#">2.91</a>		Code	<Cd>	[1..1]	Code	
<a href="#">2.92</a>		SubFamilyCode	<SubFmlyCd>	[1..1]	Code	
<a href="#">2.93</a>		Proprietary	<Prtry>	[0..1]		<input checked="" type="checkbox"/> <a href="#">R8</a>
<a href="#">2.94</a>		Code	<Cd>	[1..1]	Text	
<a href="#">2.95</a>		Issuer	<Issr>	[0..1]	Text	
<a href="#">2.96</a>		CommissionWaiverIndicator	<ComssnWvrInd>	[0..1]	Indicator	
<a href="#">2.97</a>		AdditionalInformationIndicator	<AddtlInfInd>	[0..1]		
<a href="#">2.98</a>		MessageNameIdentification	<MsgNmId>	[0..1]	Text	
<a href="#">2.99</a>		MessageIdentification	<MsgId>	[0..1]	Text	
<a href="#">2.100</a>		AmountDetails	<AmtDtls>	[0..1]	±	
<a href="#">2.101</a>		Charges	<Chrgs>	[0..*]		
<a href="#">2.102</a>		TotalChargesAndTaxAmount	<TtlChrgsAndTaxAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R7</a>
<a href="#">2.103</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R7</a>
<a href="#">2.104</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<a href="#">2.105</a>		Type	<Tp>	[0..1]		
<a href="#">2.106</a>	{Or	Code	<Cd>	[1..1]	Code	
<a href="#">2.107</a>	Or}	Proprietary	<Prtry>	[1..1]	±	
<a href="#">2.108</a>		Rate	<Rate>	[0..1]	Rate	
<a href="#">2.109</a>		Bearer	 	[0..1]	Code	
<a href="#">2.110</a>		Party	<Pty>	[0..1]	±	
<a href="#">2.111</a>		Tax	<Tax>	[0..1]		
<a href="#">2.112</a>		Identification	<Id>	[0..1]	Text	
<a href="#">2.113</a>		Rate	<Rate>	[0..1]	Rate	
<a href="#">2.114</a>		Amount	<Amt>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R7</a>
<a href="#">2.115</a>		TechnicalInputChannel	<TechInptChanl>	[0..1]		
<a href="#">2.116</a>	{Or	Code	<Cd>	[1..1]	Code	
<a href="#">2.117</a>	Or}	Proprietary	<Prtry>	[1..1]	Text	
<a href="#">2.118</a>		Interest	<Intrst>	[0..*]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">2.119</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.120</a>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code	
<a href="#">2.121</a>		Type	<Tp>	[0..1]		
<a href="#">2.122</a>	{ Or Or }	Code	<Cd>	[1..1]	Code	
<a href="#">2.123</a>		Proprietary	<Prtry>	[1..1]	Text	
<a href="#">2.124</a>		Rate	<Rate>	[0..*]	±	
<a href="#">2.125</a>		FromToDate	<FrToDt>	[0..1]	±	
<a href="#">2.126</a>		Reason	<Rsn>	[0..1]	Text	
<a href="#">2.127</a>		EntryDetails	<NtryDtls>	[0..*]		
<a href="#">2.128</a>		Batch	<Btch>	[0..1]		
<a href="#">2.129</a>		MessageIdentification	<MsgId>	[0..1]	Text	
<a href="#">2.130</a>		PaymentInformationIdentification	<PmtInfId>	[0..1]	Text	
<a href="#">2.131</a>		NumberOfTransactions	<NbOfTxs>	[0..1]	Text	
<a href="#">2.132</a>		TotalAmount	<TtlAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.133</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<a href="#">2.134</a>		TransactionDetails	<TxDtls>	[0..*]		
<a href="#">2.135</a>		References	<Refs>	[0..1]		
<a href="#">2.136</a>		MessageIdentification	<MsgId>	[0..1]	Text	
<a href="#">2.137</a>		AccountServicerReference	<AcctSvcrRef>	[0..1]	Text	
<a href="#">2.138</a>		PaymentInformationIdentification	<PmtInfId>	[0..1]	Text	
<a href="#">2.139</a>		InstructionIdentification	<InstrId>	[0..1]	Text	
<a href="#">2.140</a>		EndToEndIdentification	<EndToEndId>	[0..1]	Text	
<a href="#">2.141</a>		TransactionIdentification	<TxId>	[0..1]	Text	
<a href="#">2.142</a>		MandateIdentification	<MndtId>	[0..1]	Text	
<a href="#">2.143</a>		ChequeNumber	<ChqNb>	[0..1]	Text	
<a href="#">2.144</a>		ClearingSystemReference	<ClrSysRef>	[0..1]	Text	
<a href="#">2.145</a>		Proprietary	<Prtry>	[0..1]		
<a href="#">2.146</a>		Type	<Tp>	[1..1]	Text	
<a href="#">2.147</a>		Reference	<Ref>	[1..1]	Text	
<a href="#">2.148</a>		AmountDetails	<AmtDtls>	[0..1]	±	
<a href="#">2.149</a>		Availability	<Avlbtty>	[0..*]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">2.150</a>		Date	<Dt>	[1..1]		
<a href="#">2.151</a>	{Or Or}	NumberOfDays	<NbOfDays>	[1..1]	Text	
<a href="#">2.152</a>		ActualDate	<ActlDt>	[1..1]	DateTime	
<a href="#">2.153</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.154</a>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code	
<a href="#">2.155</a>		BankTransactionCode	<BkTxCd>	[0..1]		R9
<a href="#">2.156</a>		Domain	<Domn>	[0..1]		<input checked="" type="checkbox"/> R8
<a href="#">2.157</a>		Code	<Cd>	[1..1]	Code	
<a href="#">2.158</a>		Family	<Fmly>	[1..1]		
<a href="#">2.159</a>		Code	<Cd>	[1..1]	Code	
<a href="#">2.160</a>		SubFamilyCode	<SubFmlyCd>	[1..1]	Code	
<a href="#">2.161</a>		Proprietary	<Prtry>	[0..1]		<input checked="" type="checkbox"/> R8
<a href="#">2.162</a>		Code	<Cd>	[1..1]	Text	
<a href="#">2.163</a>		Issuer	<Issr>	[0..1]	Text	
<a href="#">2.164</a>		Charges	<Chrgs>	[0..*]		
<a href="#">2.165</a>		TotalChargesAndTaxAmount	<TtlChrgsAndTaxAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.166</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.167</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<a href="#">2.168</a>		Type	<Tp>	[0..1]		
<a href="#">2.169</a>	{Or Or}	Code	<Cd>	[1..1]	Code	
<a href="#">2.170</a>		Proprietary	<Prtry>	[1..1]	±	
<a href="#">2.171</a>		Rate	<Rate>	[0..1]	Rate	
<a href="#">2.172</a>		Bearer	 	[0..1]	Code	
<a href="#">2.173</a>		Party	<Pty>	[0..1]	±	
<a href="#">2.174</a>		Tax	<Tax>	[0..1]		
<a href="#">2.175</a>		Identification	<Id>	[0..1]	Text	
<a href="#">2.176</a>		Rate	<Rate>	[0..1]	Rate	
<a href="#">2.177</a>		Amount	<Amt>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.178</a>		Interest	<Intrst>	[0..*]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">2.179</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.180</a>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code	
<a href="#">2.181</a>		Type	<Tp>	[0..1]		
<a href="#">2.182</a>	{ Or Or }	Code	<Cd>	[1..1]	Code	
<a href="#">2.183</a>		Proprietary	<Prtry>	[1..1]	Text	
<a href="#">2.184</a>		Rate	<Rate>	[0..*]	±	
<a href="#">2.185</a>		FromToDate	<FrToDt>	[0..1]	±	
<a href="#">2.186</a>		Reason	<Rsn>	[0..1]	Text	
<a href="#">2.187</a>		RelatedParties	<RltdPties>	[0..1]		
<a href="#">2.188</a>		InitiatingParty	<InitgPty>	[0..1]	±	
<a href="#">2.189</a>		Debtor	<Dbtr>	[0..1]	±	
<a href="#">2.190</a>		DebtorAccount	<DbtrAcct>	[0..1]	±	
<a href="#">2.191</a>		UltimateDebtor	<UltmtDbtr>	[0..1]	±	
<a href="#">2.192</a>		Creditor	<Cdtr>	[0..1]	±	
<a href="#">2.193</a>		CreditorAccount	<CdtrAcct>	[0..1]	±	
<a href="#">2.194</a>		UltimateCreditor	<UltmtCdtr>	[0..1]	±	
<a href="#">2.195</a>		TradingParty	<TradgPty>	[0..1]	±	
<a href="#">2.196</a>		Proprietary	<Prtry>	[0..*]		
<a href="#">2.197</a>		Type	<Tp>	[1..1]	Text	
<a href="#">2.198</a>		Party	<Pty>	[1..1]	±	
<a href="#">2.199</a>		RelatedAgents	<RltdAgts>	[0..1]		
<a href="#">2.200</a>		DebtorAgent	<DbtrAgt>	[0..1]	±	
<a href="#">2.201</a>		CreditorAgent	<CdtrAgt>	[0..1]	±	
<a href="#">2.202</a>		IntermediaryAgent1	<IntrmyAgt1>	[0..1]	±	
<a href="#">2.203</a>		IntermediaryAgent2	<IntrmyAgt2>	[0..1]	±	
<a href="#">2.204</a>		IntermediaryAgent3	<IntrmyAgt3>	[0..1]	±	
<a href="#">2.205</a>		ReceivingAgent	<RcvgAgt>	[0..1]	±	
<a href="#">2.206</a>		DeliveringAgent	<DlvrgAgt>	[0..1]	±	
<a href="#">2.207</a>		IssuingAgent	<IssgAgt>	[0..1]	±	
<a href="#">2.208</a>		SettlementPlace	<SttlmPlc>	[0..1]	±	
<a href="#">2.209</a>		Proprietary	<Prtry>	[0..*]		
<a href="#">2.210</a>		Type	<Tp>	[1..1]	Text	
<a href="#">2.211</a>		Agent	<Agt>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">2.212</a>		Purpose	<Purp>	[0..1]		
<a href="#">2.213</a>	{Or Or}	Code	<Cd>	[1..1]	Code	
<a href="#">2.214</a>		Proprietary	<Prtry>	[1..1]	Text	
<a href="#">2.215</a>		RelatedRemittanceInformation	<RltdRmtInf>	[0..10]		
<a href="#">2.216</a>		RemittanceIdentification	<RmtId>	[0..1]	Text	
<a href="#">2.217</a>		RemittanceLocationMethod	<RmtLctnMtd>	[0..1]	Code	
<a href="#">2.218</a>		RemittanceLocationElectronicAddress	<RmtLctnElctrncAdr>	[0..1]	Text	
<a href="#">2.219</a>		RemittanceLocationPostalAddress	<RmtLctnPstlAdr>	[0..1]		
<a href="#">2.220</a>		Name	<Nm>	[1..1]	Text	
<a href="#">2.221</a>		Address	<Adr>	[1..1]	±	
<a href="#">2.222</a>		RemittanceInformation	<RmtInf>	[0..1]		
<a href="#">2.223</a>		Unstructured	<Ustrd>	[0..*]	Text	
<a href="#">2.224</a>		Structured	<Strd>	[0..*]		
<a href="#">2.225</a>		ReferredDocumentInformation	<RfrdDocInf>	[0..*]		
<a href="#">2.226</a>		Type	<Tp>	[0..1]		
<a href="#">2.227</a>		CodeOrProprietary	<CdOrPrtry>	[1..1]		
<a href="#">2.228</a>	{Or Or}	Code	<Cd>	[1..1]	Code	
<a href="#">2.229</a>		Proprietary	<Prtry>	[1..1]	Text	
<a href="#">2.230</a>		Issuer	<Issr>	[0..1]	Text	
<a href="#">2.231</a>		Number	<Nb>	[0..1]	Text	
<a href="#">2.232</a>		RelatedDate	<RltdDt>	[0..1]	DateTime	
<a href="#">2.233</a>		ReferredDocumentAmount	<RfrdDocAmt>	[0..1]		
<a href="#">2.234</a>		DuePayableAmount	<DuePyblAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.235</a>		DiscountAppliedAmount	<DscntApldAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.236</a>		CreditNoteAmount	<CdtNoteAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.237</a>		TaxAmount	<TaxAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">2.238</a>		AdjustmentAmountAndReason	<AdjstmntAmtAndRsn>	[0..*]		
<a href="#">2.239</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.240</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<a href="#">2.241</a>		Reason	<Rsn>	[0..1]	Text	
<a href="#">2.242</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text	
<a href="#">2.243</a>		RemittedAmount	<RmtdAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.244</a>		CreditorReferenceInformation	<CdtrRefInf>	[0..1]		
<a href="#">2.245</a>		Type	<Tp>	[0..1]		
<a href="#">2.246</a>		CodeOrProprietary	<CdOrPrtry>	[1..1]		
<a href="#">2.247</a>	{Or Or}	Code	<Cd>	[1..1]	Code	
<a href="#">2.248</a>		Proprietary	<Prtry>	[1..1]	Text	
<a href="#">2.249</a>		Issuer	<Issr>	[0..1]	Text	
<a href="#">2.250</a>		Reference	<Ref>	[0..1]	Text	
<a href="#">2.251</a>		Invoicer	<Invcr>	[0..1]	±	
<a href="#">2.252</a>		Invoicee	<Invcee>	[0..1]	±	
<a href="#">2.253</a>		AdditionalRemittanceInformation	<AddtlRmtInf>	[0..3]	Text	
<a href="#">2.254</a>		RelatedDates	<RltdDts>	[0..1]		
<a href="#">2.255</a>		AcceptanceDateTime	<AcceptncDtTm>	[0..1]	DateTime	
<a href="#">2.256</a>		TradeActivityContractualSettlementDate	<TradActvtyCtrctlSttlmDt>	[0..1]	DateTime	
<a href="#">2.257</a>		TradeDate	<TradDt>	[0..1]	DateTime	
<a href="#">2.258</a>		InterbankSettlementDate	<IntrBkSttlmDt>	[0..1]	DateTime	
<a href="#">2.259</a>		StartDate	<StartDt>	[0..1]	DateTime	
<a href="#">2.260</a>		EndDate	<EndDt>	[0..1]	DateTime	
<a href="#">2.261</a>		TransactionDateTime	<TxDtTm>	[0..1]	DateTime	
<a href="#">2.262</a>		Proprietary	<Prtry>	[0..*]		
<a href="#">2.263</a>		Type	<Tp>	[1..1]	Text	
<a href="#">2.264</a>		Date	<Dt>	[1..1]	±	
<a href="#">2.265</a>		RelatedPrice	<RltdPric>	[0..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">2.266</a>	{Or	DealPrice	<DealPric>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.267</a>	Or}	Proprietary	<Prtry>	[1..*]		
<a href="#">2.268</a>		Type	<Tp>	[1..1]	Text	
<a href="#">2.269</a>		Price	<Pric>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.270</a>		RelatedQuantities	<RltdQties>	[0..*]		
<a href="#">2.271</a>	{Or	Quantity	<Qty>	[1..1]	±	
<a href="#">2.272</a>	Or}	Proprietary	<Prtry>	[1..1]		
<a href="#">2.273</a>		Type	<Tp>	[1..1]	Text	
<a href="#">2.274</a>		Quantity	<Qty>	[1..1]	Text	
<a href="#">2.275</a>		FinancialInstrumentIdentification	<FinInstrmId>	[0..1]		
<a href="#">2.276</a>	{Or	ISIN	<ISIN>	[1..1]	Identifier	
<a href="#">2.277</a>	Or}	Proprietary	<Prtry>	[1..1]		
<a href="#">2.278</a>		Type	<Tp>	[1..1]	Text	
<a href="#">2.279</a>		Identification	<Id>	[1..1]	Text	
<a href="#">2.280</a>		Tax	<Tax>	[0..1]	±	
<a href="#">2.281</a>		ReturnInformation	<RtrInf>	[0..1]		
<a href="#">2.282</a>		OriginalBankTransactionCode	<OrgnlBkTxCd>	[0..1]		R9
<a href="#">2.283</a>		Domain	<Domn>	[0..1]		<input checked="" type="checkbox"/> R8
<a href="#">2.284</a>		Code	<Cd>	[1..1]	Code	
<a href="#">2.285</a>		Family	<Fmly>	[1..1]		
<a href="#">2.286</a>		Code	<Cd>	[1..1]	Code	
<a href="#">2.287</a>		SubFamilyCode	<SubFmlyCd>	[1..1]	Code	
<a href="#">2.288</a>		Proprietary	<Prtry>	[0..1]		<input checked="" type="checkbox"/> R8
<a href="#">2.289</a>		Code	<Cd>	[1..1]	Text	
<a href="#">2.290</a>		Issuer	<Issr>	[0..1]	Text	
<a href="#">2.291</a>		Originator	<Orgtr>	[0..1]	±	
<a href="#">2.292</a>		Reason	<Rsn>	[0..1]		
<a href="#">2.293</a>	{Or	Code	<Cd>	[1..1]	Code	
<a href="#">2.294</a>	Or}	Proprietary	<Prtry>	[1..1]	Text	
<a href="#">2.295</a>		AdditionalInformation	<AddtlInf>	[0..*]	Text	<input checked="" type="checkbox"/> R10
<a href="#">2.296</a>		CorporateAction	<CorpActn>	[0..1]		
<a href="#">2.297</a>		Code	<Cd>	[0..1]	Text	



Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">2.298</a>		Number	<Nb>	[0..1]	Text	
<a href="#">2.299</a>		Proprietary	<Prtry>	[0..1]	Text	
<a href="#">2.300</a>		SafekeepingAccount	<SfkpgAcct>	[0..1]	±	
<a href="#">2.301</a>		AdditionalTransactionInformation	<AddtlTxInf>	[0..1]	Text	
<a href="#">2.302</a>		AdditionalEntryInformation	<AddtlNtryInf>	[0..1]	Text	
<a href="#">2.303</a>		AdditionalReportInformation	<AddtlRptInf>	[0..1]	Text	

## Rules and Guidelines

### Rules

#### R1 Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).  
(Fatal) Error Code: Sw.Stds.D00004

*This Rule also impacts **PartyIdentification32** Type. Please refer to 'Message Item Types' section p.1045 for additional information.*

*This Rule also impacts **CashAccount20** Type. Please refer to 'Message Item Types' section p.821 for additional information.*

*This Rule also impacts **BranchAndFinancialInstitutionIdentification4** Type. Please refer to 'Message Item Types' section p.956 for additional information.*

*This Rule also impacts **PostalAddress6** Type. Please refer to 'Message Item Types' section p.1099 for additional information.*

#### R2 AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.  
(Fatal) Error Code: Sw.Stds.D00008

*This Rule also impacts **PartyIdentification32** Type. Please refer to 'Message Item Types' section p.1045 for additional information.*

*This Rule also impacts **CashAccount20** Type. Please refer to 'Message Item Types' section p.821 for additional information.*

#### R3 IBAN ☒

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.  
(Fatal) Error Code: Sw.Stds.D00003

*This Rule also impacts **CashAccount20** Type. Please refer to 'Message Item Types' section p.821 for additional information.*

*This Rule also impacts **CashAccount16** Type. Please refer to 'Message Item Types' section p.816 for additional information.*

**R4 ActiveOrHistoricCurrency** ☒

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

(Fatal) Error Code: Sw.Stds.D00006

*This Rule also impacts **CashAccount20** Type. Please refer to 'Message Item Types' section p.821 for additional information.*

*This Rule also impacts **CashAccount16** Type. Please refer to 'Message Item Types' section p.816 for additional information.*

*This Rule also impacts **Rate3** Type. Please refer to 'Message Item Types' section p.1104 for additional information.*

*This Rule also impacts **AmountAndCurrencyExchange3** Type. Please refer to 'Message Item Types' section p.854 for additional information.*

*This Rule also impacts **TaxInformation3** Type. Please refer to 'Message Item Types' section p.1173 for additional information.*

**R5 BIC** ☒

Valid BICs for financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consist of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00001

*This Rule also impacts **CashAccount20** Type. Please refer to 'Message Item Types' section p.821 for additional information.*

*This Rule also impacts **BranchAndFinancialInstitutionIdentification4** Type. Please refer to 'Message Item Types' section p.956 for additional information.*

**R6 ForwardBalanceAndAvailabilityRule** ☒

If Type is equal to ForwardAvailable, Availability is not allowed.

On Condition

/Type is present

And

/Type/CodeOrProprietary is present

And

/Type/CodeOrProprietary/Code is equal to value 'ForwardAvailable'

Following Must be True

/Availability[\*] Must be absent

(Fatal) Error Code: Sw.Stds.X00098

**R7 CurrencyAmount** ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

*This Rule also impacts **AmountAndCurrencyExchange3** Type. Please refer to 'Message Item Types' section p.854 for additional information.*

*This Rule also impacts **TaxInformation3** Type. Please refer to 'Message Item Types' section p.1173 for additional information.*

**R8 DomainOrProprietaryRule** ☒

Either Proprietary or Domain or both must be present.

Following Must be True

/Domain Must be present

Or

/Proprietary Must be present

(Fatal) Error Code: Sw.Stds.X00104

**R9 FamilyAndSubFamilyRule**

If a specific (non-generic) Family code is not present, then a specific (non-generic) SubFamily code is not allowed.

**R10 ReturnReasonRule** ☒

If Reason/Code is equal to NARR, then AdditionalInformation must be present.

On Condition

/Reason/Code is equal to value 'NARR'

And

/Reason is present

And

/Reason/Code is present

Following Must be True

/AdditionalInformation[\*] Must be present

(Fatal) Error Code: Sw.Stds.X00077

## Guidelines

**G1 DebitCreditIndicatorGuideline**

DebitCreditIndicator should be present when TotalNetEntryAmount is present.

**G2 CreditDebitIndicatorGuideline**

If TotalNetEntryAmount is present, then CreditDebitIndicator should be present.

**G3 ReferenceGuideline**

At least one reference should be present to identify the underlying transaction(s).

## Message Items Description

The following section identifies the elements of the **BankToCustomerAccountReportV02** message definition.

### 1.0 GroupHeader <GrpHdr>

**Presence:** [1..1]

**Definition:** Common information for the message.

**Type:** The **GroupHeader** block is composed of the following **GroupHeader42** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>1.1</u>		MessageIdentification	<MsgId>	[1..1]	Text
<u>1.2</u>		CreationDateTime	<CreDtTm>	[1..1]	DateTime
<u>1.3</u>		MessageRecipient	<MsgRcpt>	[0..1]	±
<u>1.4</u>		MessagePagination	<MsgPgntn>	[0..1]	±
<u>1.5</u>		AdditionalInformation	<AddtlInf>	[0..1]	Text

### 1.1 MessageIdentification <MsgId>

**Presence:** [1..1]

**Definition:** Point to point reference, as assigned by the account servicing institution, and sent to the account owner or the party authorised to receive the message, to unambiguously identify the message.

Usage: The account servicing institution has to make sure that MessageIdentification is unique per account owner for a pre-agreed period.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 1.2 CreationDateTime <CreDtTm>

**Presence:** [1..1]

**Definition:** Date and time at which the message was created.

**Data Type:** ISODatetime

## 1.3 MessageRecipient <MsgRcpt>

**Presence:** [0..1]

**Definition:** Party authorised by the account owner to receive information about movements on the account.

Usage: MessageRecipient should only be identified when different from the account owner.

**Type:** This message item is composed of the following *PartyIdentification32* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Name	<Nm>	[0..1]	Text
	PostalAddress	<PstlAdr>	[0..1]	
	Identification	<Id>	[0..1]	
	CountryOfResidence	<CtryOfRes>	[0..1]	Code
	ContactDetails	<CtctDtls>	[0..1]	

For additional Type information, please refer to *PartyIdentification32* p.1045 in 'Message Item Types' section.

## 1.4 MessagePagination <MsgPgntn>

**Presence:** [0..1]

**Definition:** Set of elements used to provide details on the page number of the message.

Usage: The pagination of the message is only allowed when agreed between the parties.

**Type:** This message item is composed of the following *Pagination* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PageNumber	<PgNb>	[1..1]	Text
	LastPageIndicator	<LastPgInd>	[1..1]	Indicator

For additional Type information, please refer to *Pagination* p.996 in 'Message Item Types' section.

## 1.5 AdditionalInformation <AddtlInf>

**Presence:** [0..1]

**Definition:** Further details of the message.

**Data Type:** Max500Text

**Format:** maxLength: 500  
minLength: 1

## 2.0 Report <Rpt>

**Presence:** [1..\*]

**Definition:** Reports on a cash account.

**Type:** The **Report** block is composed of the following **AccountReport11** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.1</u>		Identification	<Id>	[1..1]	Text
<u>2.2</u>		ElectronicSequenceNumber	<ElctrncSeqNb>	[0..1]	Quantity
<u>2.3</u>		LegalSequenceNumber	<LglSeqNb>	[0..1]	Quantity
<u>2.4</u>		CreationDateTime	<CreDtTm>	[1..1]	DateTime
<u>2.5</u>		FromToDate	<FrToDt>	[0..1]	±
<u>2.6</u>		CopyDuplicateIndicator	<CpyDplctInd>	[0..1]	Code
<u>2.7</u>		ReportingSource	<RptgSrc>	[0..1]	
<u>2.10</u>		Account	<Acct>	[1..1]	±
<u>2.11</u>		RelatedAccount	<RltdAcct>	[0..1]	±
<u>2.12</u>		Interest	<Intrst>	[0..*]	
<u>2.19</u>		Balance	<Bal>	[0..*]	
<u>2.39</u>		TransactionsSummary	<TxSsummry>	[0..1]	
<u>2.72</u>		Entry	<Ntry>	[0..*]	
<u>2.303</u>		AdditionalReportInformation	<AddtlRptInf>	[0..1]	Text

### 2.1 Identification <Id>

**Presence:** [1..1]

**Definition:** Unique identification, as assigned by the account servicer, to unambiguously identify the account report.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 2.2 ElectronicSequenceNumber <ElctrncSeqNb>

**Presence:** [0..1]

**Definition:** Sequential number of the report, as assigned by the account servicer.

Usage: The sequential number is increased incrementally for each report sent electronically.

**Data Type:** Number

**Format:** fractionDigits: 0  
totalDigits: 18

### 2.3 LegalSequenceNumber <LglSeqNb>

**Presence:** [0..1]

**Definition:** Legal sequential number of the report, as assigned by the account servicer. It is increased incrementally for each report sent.

**Data Type:** Number

**Format:** fractionDigits: 0  
totalDigits: 18

## 2.4 CreationDateTime <CreDtTm>

**Presence:** [1..1]

**Definition:** Date and time at which the message was created.

**Data Type:** ISODatetime

## 2.5 FromToDate <FrToDt>

**Presence:** [0..1]

**Definition:** Range of time between a start date and an end date for which the account report is issued.

**Type:** This message item is composed of the following *DateTimePeriodDetails* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FromDateTime	<FrDtTm>	[1..1]	DateTime
	ToDateTime	<ToDtTm>	[1..1]	DateTime

For additional Type information, please refer to *DateTimePeriodDetails* p.947 in 'Message Item Types' section.

## 2.6 CopyDuplicateIndicator <CpyDplctInd>

**Presence:** [0..1]

**Definition:** Indicates whether the document is a copy, a duplicate, or a duplicate of a copy.

**Data Type:** Code

When this message item is present, one of the following *CopyDuplicate1Code* values must be used:

Code	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.

## 2.7 ReportingSource <RptgSrc>

**Presence:** [0..1]

**Definition:** Specifies the application used to generate the reporting.

**Type:** This message item is composed of one of the following *ReportingSource1Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.8</u>	{Or	Code	<Cd>	[1..1]	Code
<u>2.9</u>	Or}	Proprietary	<Prtry>	[1..1]	Text

## 2.8 Code <Cd>

**Presence:** [1..1]

*This message item is part of choice 2.7 ReportingSource.*

**Definition:** Reporting source, as published in an external reporting source code list.

**Data Type:** ExternalReportingSource1Code

**Format:** maxLength: 4  
minLength: 1

## 2.9 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 2.7 ReportingSource.*

**Definition:** Reporting source, in a proprietary form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.10 Account <Acct>

**Presence:** [1..1]

**Definition:** Unambiguous identification of the account to which credit and debit entries are made.

**Type:** *This message item is composed of the following CashAccount20 element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	Type	<Tp>	[0..1]	
	Currency	<Ccy>	[0..1]	Code
	Name	<Nm>	[0..1]	Text
	Owner	<Ownr>	[0..1]	
	Servicer	<Svcr>	[0..1]	

*For additional Type information, please refer to CashAccount20 p.821 in 'Message Item Types' section.*

## 2.11 RelatedAccount <RltdAcct>

**Presence:** [0..1]

**Definition:** Identifies the parent account of the account for which the report has been issued.

**Type:** *This message item is composed of the following CashAccount16 element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	Type	<Tp>	[0..1]	
	Currency	<Ccy>	[0..1]	Code
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to **CashAccount16** p.816 in 'Message Item Types' section.

## 2.12 Interest <Intrst>

**Presence:** [0..\*]

**Definition:** Set of elements used to provide general interest information that applies to the account at a particular moment in time.

**Type:** This message item is composed of the following **AccountInterest2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.13</a>		Type	<Tp>	[0..1]	
<a href="#">2.16</a>		Rate	<Rate>	[0..*]	±
<a href="#">2.17</a>		FromToDate	<FrToDt>	[0..1]	±
<a href="#">2.18</a>		Reason	<Rsn>	[0..1]	Text

## 2.13 Type <Tp>

**Presence:** [0..1]

**Definition:** Specifies the type of interest.

**Type:** This message item is composed of one of the following **InterestType1Choice** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.14</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">2.15</a>	Or}	Proprietary	<Prtry>	[1..1]	Text

## 2.14 Code <Cd>

**Presence:** [1..1]

This message item is part of choice **2.13 Type**.

**Definition:** Specifies the type of interest.

**Data Type:** Code

One of the following **InterestType1Code** values must be used:

Code	Name	Definition
INDY	IntraDay	During or within a business day.
OVN	OverNight	Period of time between the end of a business day and the start of the next business day (usually the day after).

## 2.15 Proprietary <Prtry>

**Presence:** [1..1]

This message item is part of choice **2.13 Type**.

**Definition:** Specifies the type of interest in uncoded form.

**Data Type:** Max35Text



**Format:** maxLength: 35  
minLength: 1

## 2.16 Rate <Rate>

**Presence:** [0..\*]

**Definition:** Set of elements used to qualify the interest rate.

**Type:** This message item is composed of the following **Rate3** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Type	<Tp>	[1..1]	
	ValidityRange	<VldtyRg>	[0..1]	

For additional Type information, please refer to **Rate3** p.1104 in 'Message Item Types' section.

## 2.17 FromToDate <FrToDt>

**Presence:** [0..1]

**Definition:** Range of time between a start date and an end date for the calculation of the interest.

**Type:** This message item is composed of the following **DateTimePeriodDetails** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FromDateTime	<FrDtTm>	[1..1]	DateTime
	ToDateTime	<ToDtTm>	[1..1]	DateTime

For additional Type information, please refer to **DateTimePeriodDetails** p.947 in 'Message Item Types' section.

## 2.18 Reason <Rsn>

**Presence:** [0..1]

**Definition:** Specifies the reason for the interest.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.19 Balance <Bal>

**Presence:** [0..\*]

**Definition:** Set of elements used to define the balance as a numerical representation of the net increases and decreases in an account at a specific point in time.

**Type:** This message item is composed of the following **CashBalance3** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.20</u>		Type	<Tp>	[1..1]	
<u>2.27</u>		CreditLine	<CdtLine>	[0..1]	
<u>2.30</u>		Amount	<Amt>	[1..1]	Amount

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.31</u>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code
<u>2.32</u>		Date	<Dt>	[1..1]	±
<u>2.33</u>		Availability	<Avlbty>	[0..*]	

**Rule(s):** ForwardBalanceAndAvailabilityRule ☒

If Type is equal to ForwardAvailable, Availability is not allowed.

(Fatal) Error Code: Sw.Stds.X00098

## 2.20 Type <Tp>

**Presence:** [1..1]

**Definition:** Specifies the nature of a balance.

**Type:** This message item is composed of the following *BalanceType12* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.21</u>		CodeOrProprietary	<CdOrPrtry>	[1..1]	
<u>2.24</u>		SubType	<SubTp>	[0..1]	

## 2.21 CodeOrProprietary <CdOrPrtry>

**Presence:** [1..1]

**Definition:** Coded or proprietary format balance type.

**Type:** This message item is composed of one of the following *BalanceType5Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.22</u>	{Or	Code	<Cd>	[1..1]	Code
<u>2.23</u>	Or}	Proprietary	<Prtry>	[1..1]	Text

## 2.22 Code <Cd>

**Presence:** [1..1]

This message item is part of choice **2.21 CodeOrProprietary**.

**Definition:** Balance type, in a coded form.

**Data Type:** Code

One of the following *BalanceType12Code* values must be used:

Code	Name	Definition
CLAV	ClosingAvailable	Closing balance of amount of money that is at the disposal of the account owner on the date specified.

Code	Name	Definition
CLBD	ClosingBooked	Balance of the account at the end of the pre-agreed account reporting period. It is the sum of the opening booked balance at the beginning of the period and all entries booked to the account during the pre-agreed account reporting period.
FWAV	ForwardAvailable	Forward available balance of money that is at the disposal of the account owner on the date specified.
INFO	Information	Balance for informational purposes.
ITAV	InterimAvailable	Available balance calculated in the course of the account servicer's business day, at the time specified, and subject to further changes during the business day. The interim balance is calculated on the basis of booked credit and debit items during the calculation time/period specified.
ITBD	InterimBooked	Balance calculated in the course of the account servicer's business day, at the time specified, and subject to further changes during the business day. The interim balance is calculated on the basis of booked credit and debit items during the calculation time/period specified.
OPAV	OpeningAvailable	Opening balance of amount of money that is at the disposal of the account owner on the date specified.
OPBD	OpeningBooked	Book balance of the account at the beginning of the account reporting period. It always equals the closing book balance from the previous report.
PRCD	PreviouslyClosedBooked	Balance of the account at the previously closed account reporting period. The opening booked balance for the new period has to be equal to this balance.  Usage: the previously booked closing balance should equal (inclusive date) the booked closing balance of the date it references and equal the actual booked opening balance of the current date.
XPCD	Expected	Balance, composed of booked entries and pending items known at the time of calculation , which projects the end of day balance if everything is booked on the account and no other entry is posted.

## 2.23 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 2.21 CodeOrProprietary.*

**Definition:** Balance type, in a proprietary form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.24 SubType <SubTp>

**Presence:** [0..1]

**Definition:** Specifies the balance sub-type.

**Type:** *This message item is composed of one of the following **BalanceSubType1Choice** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.25</u>	{Or	Code	<Cd>	[1..1]	Code
<u>2.26</u>	Or}	Proprietary	<Prtry>	[1..1]	Text

## 2.25 Code <Cd>

**Presence:** [1..1]

*This message item is part of choice 2.24 **SubType**.*

**Definition:** Balance sub-type, as published in an external balance sub-type code list.

**Data Type:** ExternalBalanceSubType1Code

**Format:** maxLength: 4  
minLength: 1

## 2.26 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 2.24 **SubType**.*

**Definition:** Specifies a proprietary code for the balance type.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.27 CreditLine <CdtLine>

**Presence:** [0..1]

**Definition:** Set of elements used to provide details on the credit line.

**Type:** *This message item is composed of the following **CreditLine2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.28</u>		Included	<Incl>	[1..1]	Indicator
<u>2.29</u>		Amount	<Amt>	[0..1]	Amount

## 2.28 Included <Incl>

**Presence:** [1..1]

**Definition:** Indicates whether or not the credit line is included in the balance.

Usage: If not present, credit line is not included in the balance amount.

**Data Type:** *One of the following **TrueFalseIndicator** values must be used:*

MeaningWhenTrue: True

MeaningWhenFalse: False

## 2.29 Amount <Amt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Amount of money of the credit line.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 2.30 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Amount of money of the cash balance.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**2.31 CreditDebitIndicator <CdtDbtInd>****Presence:** [1..1]**Definition:** Indicates whether the balance is a credit or a debit balance.

Usage: A zero balance is considered to be a credit balance.

**Data Type:** Code*One of the following **CreditDebitCode** values must be used:*

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

**2.32 Date <Dt>****Presence:** [1..1]**Definition:** Indicates the date (and time) of the balance.**Type:** *This message item is composed of one of the following **DateAndDateTimeChoice** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Date	<Dt>	[1..1]	DateTime
Or}	DateTime	<DtTm>	[1..1]	DateTime

*For additional Type information, please refer to **DateAndDateTimeChoice** p.953 in 'Message Item Types' section.***2.33 Availability <Avlbt>****Presence:** [0..\*]**Impacted by:** ☒ R6**Definition:** Set of elements used to indicate when the booked amount of money will become available, that is can be accessed and starts generating interest.

Usage: This type of information is used in the US and is linked to particular instruments such as cheques.

Example: When a cheque is deposited, it will be booked on the deposit day, but the amount of money will only be accessible as of the indicated availability day (according to national banking regulations).

**Type:** *This message item is composed of the following **CashBalanceAvailability2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.34</u>		Date	<Dt>	[1..1]	
<u>2.37</u>		Amount	<Amt>	[1..1]	Amount
<u>2.38</u>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code

## 2.34 Date <Dt>

**Presence:** [1..1]

**Definition:** Indicates when the amount of money will become available.

**Type:** This message item is composed of one of the following *CashBalanceAvailabilityDate1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.35</u>	{Or	NumberOfDays	<NbOfDays>	[1..1]	Text
<u>2.36</u>	Or}	ActualDate	<ActIDt>	[1..1]	DateTime

## 2.35 NumberOfDays <NbOfDays>

**Presence:** [1..1]

*This message item is part of choice 2.34 Date.*

**Definition:** Indicates the number of float days attached to the balance.

**Data Type:** Max15PlusSignedNumericText

**Format:** [+]{0,1}[0-9]{1,15}

## 2.36 ActualDate <ActIDt>

**Presence:** [1..1]

*This message item is part of choice 2.34 Date.*

**Definition:** Identifies the actual availability date.

**Data Type:** ISODate

## 2.37 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Identifies the available amount.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**2.38 CreditDebitIndicator <CdtDbtInd>****Presence:** [1..1]**Definition:** Indicates whether the availability balance is a credit or a debit balance.

Usage: A zero balance is considered to be a credit balance.

**Data Type:** Code*One of the following **CreditDebitCode** values must be used:*

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

**2.39 TransactionsSummary <TxSummry>****Presence:** [0..1]**Definition:** Set of elements used to provide summary information on entries.**Type:** *This message item is composed of the following **TotalTransactions2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.40</u>		TotalEntries	<TtlNtries>	[0..1]	
<u>2.45</u>		TotalCreditEntries	<TtlCdtNtries>	[0..1]	
<u>2.48</u>		TotalDebitEntries	<TtlDbtNtries>	[0..1]	
<u>2.51</u>		TotalEntriesPerBankTransactionCode	<TtlNtriesPerBkTxCd>	[0..*]	

**2.40 TotalEntries <TtlNtries>****Presence:** [0..1]**Impacted by:** G1**Definition:** Specifies the total number and sum of debit and credit entries.**Type:** *This message item is composed of the following **NumberAndSumOfTransactions2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.41</u>		NumberOfEntries	<NbOfNtries>	[0..1]	Text



Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.42</u>		Sum	<Sum>	[0..1]	Quantity
<u>2.43</u>		TotalNetEntryAmount	<TtlNetNtryAmt>	[0..1]	Quantity
<u>2.44</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code

**Guideline(s):** DebitCreditIndicatorGuideline

DebitCreditIndicator should be present when TotalNetEntryAmount is present.

## 2.41 NumberOfEntries <NbOfNtries>

**Presence:** [0..1]

**Definition:** Number of individual entries included in the report.

**Data Type:** Max15NumericText

**Format:** [0-9]{1,15}

## 2.42 Sum <Sum>

**Presence:** [0..1]

**Definition:** Total of all individual entries included in the report.

**Data Type:** DecimalNumber

**Format:** fractionDigits: 17  
totalDigits: 18

## 2.43 TotalNetEntryAmount <TtlNetNtryAmt>

**Presence:** [0..1]

**Definition:** Resulting amount of the netted amounts for all debit and credit entries.

**Data Type:** DecimalNumber

**Format:** fractionDigits: 17  
totalDigits: 18

## 2.44 CreditDebitIndicator <CdtDbtInd>

**Presence:** [0..1]

**Definition:** Indicates whether the total net entry amount is a credit or a debit amount.

**Data Type:** Code

*When this message item is present, one of the following **CreditDebitCode** values must be used:*

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

## 2.45 TotalCreditEntries <TtlCdtNtries>

**Presence:** [0..1]

**Definition:** Specifies the total number and sum of credit entries.

**Type:** *This message item is composed of the following **NumberAndSumOfTransactions1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.46</u>		NumberOfEntries	<NbOfNtries>	[0..1]	Text
<u>2.47</u>		Sum	<Sum>	[0..1]	Quantity

## 2.46 NumberOfEntries <NbOfNtries>

**Presence:** [0..1]

**Definition:** Number of individual entries included in the report.

**Data Type:** Max15NumericText

**Format:** [0-9]{1,15}

## 2.47 Sum <Sum>

**Presence:** [0..1]

**Definition:** Total of all individual entries included in the report.

**Data Type:** DecimalNumber

**Format:** fractionDigits: 17

totalDigits: 18

## 2.48 TotalDebitEntries <TtlDbtNtries>

**Presence:** [0..1]

**Definition:** Specifies the total number and sum of debit entries.

**Type:** *This message item is composed of the following **NumberAndSumOfTransactions1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.49</u>		NumberOfEntries	<NbOfNtries>	[0..1]	Text
<u>2.50</u>		Sum	<Sum>	[0..1]	Quantity

## 2.49 NumberOfEntries <NbOfNtries>

**Presence:** [0..1]

**Definition:** Number of individual entries included in the report.

**Data Type:** Max15NumericText

**Format:** [0-9]{1,15}

## 2.50 Sum <Sum>

**Presence:** [0..1]

**Definition:** Total of all individual entries included in the report.

**Data Type:** DecimalNumber

**Format:** fractionDigits: 17

totalDigits: 18

## 2.51 TotalEntriesPerBankTransactionCode <TtlNtriesPerBkTxCd>

**Presence:** [0..\*]

**Impacted by:** G2

**Definition:** Specifies the total number and sum of entries per bank transaction code.

**Type:** *This message item is composed of the following **TotalsPerBankTransactionCode2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.52</u>		NumberOfEntries	<NbOfNtries>	[0..1]	Text
<u>2.53</u>		Sum	<Sum>	[0..1]	Quantity
<u>2.54</u>		TotalNetEntryAmount	<TtlNetNtryAmt>	[0..1]	Quantity
<u>2.55</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code
<u>2.56</u>		ForecastIndicator	<FcstInd>	[0..1]	Indicator
<u>2.57</u>		BankTransactionCode	<BkTxCd>	[1..1]	
<u>2.66</u>		Availability	<Avlbty>	[0..*]	

**Guideline(s):** CreditDebitIndicatorGuideline

If TotalNetEntryAmount is present, then CreditDebitIndicator should be present.

## 2.52 NumberOfEntries <NbOfNtries>

**Presence:** [0..1]

**Definition:** Number of individual entries for the bank transaction code.

**Data Type:** Max15NumericText

**Format:** [0-9]{1,15}

## 2.53 Sum <Sum>

**Presence:** [0..1]

**Definition:** Total of all individual entries included in the report.

**Data Type:** DecimalNumber

**Format:** fractionDigits: 17  
totalDigits: 18

## 2.54 TotalNetEntryAmount <TtlNetNtryAmt>

**Presence:** [0..1]

**Definition:** Total amount that is the result of the netted amounts for all debit and credit entries per bank transaction code.

**Data Type:** DecimalNumber

**Format:** fractionDigits: 17  
totalDigits: 18

## 2.55 CreditDebitIndicator <CdtDbtInd>

**Presence:** [0..1]

**Definition:** Indicates whether the total net entry amount is a credit or a debit amount.

**Data Type:** Code

*When this message item is present, one of the following **CreditDebitCode** values must be used:*

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

## 2.56 ForecastIndicator <FcstInd>

**Presence:** [0..1]

**Definition:** Indicates whether the bank transaction code is related to booked or forecast items.

**Data Type:** One of the following *TrueFalseIndicator* values must be used:

MeaningWhenTrue: True

MeaningWhenFalse: False

## 2.57 BankTransactionCode <BkTxCd>

**Presence:** [1..1]

**Impacted by:** [R9](#)

**Definition:** Set of elements used to fully identify the type of underlying transaction resulting in an entry.

**Type:** This message item is composed of the following *BankTransactionCodeStructure4* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.58</a>		Domain	<Domn>	[0..1]	
<a href="#">2.63</a>		Proprietary	<Prtry>	[0..1]	

**Rule(s):** DomainOrProprietaryRule ☒

Either Proprietary or Domain or both must be present.

(Fatal) Error Code: Sw.Stds.X00104

FamilyAndSubFamilyRule

If a specific (non-generic) Family code is not present, then a specific (non-generic) SubFamily code is not allowed.

## 2.58 Domain <Domn>

**Presence:** [0..1]

**Impacted by:** ☒ [R8](#)

**Definition:** Set of elements used to provide the domain, the family and the sub-family of the bank transaction code, in a structured and hierarchical format.

Usage: If a specific family or sub-family code cannot be provided, the generic family code defined for the domain or the generic sub-family code defined for the family should be provided.

**Type:** This message item is composed of the following *BankTransactionCodeStructure5* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.59</a>		Code	<Cd>	[1..1]	Code
<a href="#">2.60</a>		Family	<Fmly>	[1..1]	

## 2.59 Code <Cd>

**Presence:** [1..1]

**Definition:** Specifies the business area of the underlying transaction.

**Data Type:** ExternalBankTransactionDomain1Code

**Format:** maxLength: 4  
minLength: 1

## 2.60 Family <Fmly>

**Presence:** [1..1]

**Definition:** Specifies the family and the sub-family of the bank transaction code, within a specific domain, in a structured and hierarchical format.

**Type:** This message item is composed of the following *BankTransactionCodeStructure6* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.61</u>		Code	<Cd>	[1..1]	Code
<u>2.62</u>		SubFamilyCode	<SubFmlyCd>	[1..1]	Code

## 2.61 Code <Cd>

**Presence:** [1..1]

**Definition:** Specifies the family within a domain.

**Data Type:** ExternalBankTransactionFamily1Code

**Format:** maxLength: 4  
minLength: 1

## 2.62 SubFamilyCode <SubFmlyCd>

**Presence:** [1..1]

**Definition:** Specifies the sub-product family within a specific family.

**Data Type:** ExternalBankTransactionSubFamily1Code

**Format:** maxLength: 4  
minLength: 1

## 2.63 Proprietary <Prtry>

**Presence:** [0..1]

**Impacted by:** ☒ R8

**Definition:** Bank transaction code in a proprietary form, as defined by the issuer.

**Type:** This message item is composed of the following *ProprietaryBankTransactionCodeStructure1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.64</u>		Code	<Cd>	[1..1]	Text
<u>2.65</u>		Issuer	<Issr>	[0..1]	Text

## 2.64 Code <Cd>

**Presence:** [1..1]

**Definition:** Proprietary bank transaction code to identify the underlying transaction.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 2.65 Issuer <Issr>

**Presence:** [0..1]

**Definition:** Identification of the issuer of the proprietary bank transaction code.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 2.66 Availability <Avlbty>

**Presence:** [0..\*]

**Definition:** Set of elements used to indicate when the booked amount of money will become available, that is can be accessed and starts generating interest.

**Type:** This message item is composed of the following *CashBalanceAvailability2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.67</a>		Date	<Dt>	[1..1]	
<a href="#">2.70</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">2.71</a>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code

## 2.67 Date <Dt>

**Presence:** [1..1]

**Definition:** Indicates when the amount of money will become available.

**Type:** This message item is composed of one of the following *CashBalanceAvailabilityDate1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.68</a>	{Or	NumberOfDays	<NbOfDays>	[1..1]	Text
<a href="#">2.69</a>	Or}	ActualDate	<ActIDt>	[1..1]	DateTime

## 2.68 NumberOfDays <NbOfDays>

**Presence:** [1..1]

*This message item is part of choice 2.67 [Date](#).*

**Definition:** Indicates the number of float days attached to the balance.

**Data Type:** Max15PlusSignedNumericText

**Format:** [+]{0,1}[0-9]{1,15}

## 2.69 ActualDate <ActIDt>

**Presence:** [1..1]

*This message item is part of choice 2.67 **Date**.*

**Definition:** Identifies the actual availability date.

**Data Type:** ISODate

## 2.70 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Identifies the available amount.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 2.71 CreditDebitIndicator <CdtDbtInd>

**Presence:** [1..1]

**Definition:** Indicates whether the availability balance is a credit or a debit balance.

Usage: A zero balance is considered to be a credit balance.

**Data Type:** Code

*One of the following **CreditDebitCode** values must be used:*

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

## 2.72 Entry <Ntry>

**Presence:** [0..\*]

**Impacted by:** G3

**Definition:** Set of elements used to specify an entry in the report.

Usage: At least one reference must be provided to identify the entry and its underlying transaction(s).

**Type:** This message item is composed of the following **ReportEntry2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.73</a>		EntryReference	<NtryRef>	[0..1]	Text
<a href="#">2.74</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">2.75</a>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code
<a href="#">2.76</a>		ReversalIndicator	<RvslInd>	[0..1]	Indicator
<a href="#">2.77</a>		Status	<Sts>	[1..1]	Code
<a href="#">2.78</a>		BookingDate	<BookgDt>	[0..1]	±
<a href="#">2.79</a>		ValueDate	<ValDt>	[0..1]	±
<a href="#">2.80</a>		AccountServicerReference	<AcctSvrRef>	[0..1]	Text
<a href="#">2.81</a>		Availability	<Avlbtty>	[0..*]	
<a href="#">2.87</a>		BankTransactionCode	<BkTxCd>	[1..1]	
<a href="#">2.96</a>		CommissionWaiverIndicator	<ComssnWvrInd>	[0..1]	Indicator
<a href="#">2.97</a>		AdditionalInformationIndicator	<AddtlInfInd>	[0..1]	
<a href="#">2.100</a>		AmountDetails	<AmtDtls>	[0..1]	±
<a href="#">2.101</a>		Charges	<Chrgs>	[0..*]	
<a href="#">2.115</a>		TechnicalInputChannel	<TechInptChanl>	[0..1]	
<a href="#">2.118</a>		Interest	<Intrst>	[0..*]	
<a href="#">2.127</a>		EntryDetails	<NtryDtls>	[0..*]	
<a href="#">2.302</a>		AdditionalEntryInformation	<AddtlNtryInf>	[0..1]	Text

**Guideline(s):** ReferenceGuideline

At least one reference should be present to identify the underlying transaction(s).

## 2.73 EntryReference <NtryRef>

**Presence:** [0..1]

**Definition:** Unique reference for the entry.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.74 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Amount of money in the cash entry.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.



**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**2.75 CreditDebitIndicator <CdtDbtInd>****Presence:** [1..1]**Definition:** Indicates whether the entry is a credit or a debit entry.**Data Type:** Code*One of the following **CreditDebitCode** values must be used:*

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

**2.76 ReversalIndicator <RvslInd>****Presence:** [0..1]**Definition:** Indicates whether or not the entry is the result of a reversal.

Usage: This element should only be present if the entry is the result of a reversal.

If the CreditDebitIndicator is CRDT and ReversalIndicator is Yes, the original operation was a debit entry.

If the CreditDebitIndicator is DBIT and ReversalIndicator is Yes, the original operation was a credit entry.

**Data Type:** *One of the following **TrueFalseIndicator** values must be used:*

MeaningWhenTrue: True

MeaningWhenFalse: False

**2.77 Status <Sts>****Presence:** [1..1]**Definition:** Status of an entry on the books of the account servicer.**Data Type:** Code*One of the following **EntryStatus2Code** values must be used:*

Code	Name	Definition
BOOK	Booked	Booked means that the transfer of money has been completed between account servicer and account owner  Usage : Status Booked does not necessarily imply finality of money as this depends on other factors such as the payment system used, the completion of the end-to-end transaction and the terms agreed between account servicer and owner. Status Booked is the only status that can be reversed.
INFO	Information	Entry is only provided for information, and no booking on the account owner's account in the account servicer's ledger has been performed.
PDNG	Pending	Booking on the account owner's account in the account servicer's ledger has not been completed.  Usage : this can be used for expected items, or for items for which some conditions still need to be fulfilled before they can be booked. If booking takes place, the entry will be included with status Booked in subsequent account report or statement. Status Pending cannot be reversed.

## 2.78 BookingDate <BookgDt>

**Presence:** [0..1]

**Definition:** Date and time when an entry is posted to an account on the account servicer's books.

Usage: Booking date is the expected booking date, unless the status is booked, in which case it is the actual booking date.

**Type:** This message item is composed of one of the following *DateAndDateTimeChoice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Date	<Dt>	[1..1]	DateTime
Or}	DateTime	<DtTm>	[1..1]	DateTime

For additional Type information, please refer to *DateAndDateTimeChoice* p.953 in 'Message Item Types' section.

## 2.79 ValueDate <ValDt>

**Presence:** [0..1]

**Definition:** Date and time at which assets become available to the account owner in case of a credit entry, or cease to be available to the account owner in case of a debit entry.

Usage: If entry status is pending and value date is present, then the value date refers to an expected/ requested value date.

For entries subject to availability/float and for which availability information is provided, the value date must not be used. In this case the availability component identifies the number of availability days.

**Type:** This message item is composed of one of the following *DateAndDateTimeChoice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Date	<Dt>	[1..1]	DateTime
Or}	DateTime	<DtTm>	[1..1]	DateTime

For additional Type information, please refer to ***DateAndDateTimeChoice*** p.953 in 'Message Item Types' section.

## 2.80 AccountServicerReference <AcctSvcrRef>

**Presence:** [0..1]

**Definition:** Unique reference as assigned by the account servicing institution to unambiguously identify the entry.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.81 Availability <Avlbt>

**Presence:** [0..\*]

**Definition:** Set of elements used to indicate when the booked amount of money will become available, that is can be accessed and starts generating interest.

Usage: This type of information is used in the US and is linked to particular instruments such as cheques.  
Example: When a cheque is deposited, it will be booked on the deposit day, but the amount of money will only be accessible as of the indicated availability day (according to national banking regulations).

**Type:** This message item is composed of the following ***CashBalanceAvailability2*** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.82</u>		Date	<Dt>	[1..1]	
<u>2.85</u>		Amount	<Amt>	[1..1]	Amount
<u>2.86</u>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code

## 2.82 Date <Dt>

**Presence:** [1..1]

**Definition:** Indicates when the amount of money will become available.

**Type:** This message item is composed of one of the following ***CashBalanceAvailabilityDate1*** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.83</u>	{Or	NumberOfDays	<NbOfDays>	[1..1]	Text
<u>2.84</u>	Or}	ActualDate	<ActlDt>	[1..1]	DateTime

## 2.83 NumberOfDays <NbOfDays>

**Presence:** [1..1]

This message item is part of choice **2.82 Date**.

**Definition:** Indicates the number of float days attached to the balance.

**Data Type:** Max15PlusSignedNumericText

**Format:** [+]{0,1}[0-9]{1,15}

## 2.84 ActualDate <ActIDt>

**Presence:** [1..1]

*This message item is part of choice 2.82 **Date**.*

**Definition:** Identifies the actual availability date.

**Data Type:** ISODate

## 2.85 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Identifies the available amount.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 2.86 CreditDebitIndicator <CdtDbtInd>

**Presence:** [1..1]

**Definition:** Indicates whether the availability balance is a credit or a debit balance.

Usage: A zero balance is considered to be a credit balance.

**Data Type:** Code

*One of the following **CreditDebitCode** values must be used:*

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

## 2.87 BankTransactionCode <BkTxCd>

**Presence:** [1..1]

**Impacted by:** [R9](#)

**Definition:** Set of elements used to fully identify the type of underlying transaction resulting in an entry.

**Type:** This message item is composed of the following *BankTransactionCodeStructure4* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.88</a>		Domain	<Domn>	[0..1]	
<a href="#">2.93</a>		Proprietary	<Prtry>	[0..1]	

**Rule(s):** DomainOrProprietaryRule ☒

Either Proprietary or Domain or both must be present.

(Fatal) Error Code: Sw.Stds.X00104

FamilyAndSubFamilyRule

If a specific (non-generic) Family code is not present, then a specific (non-generic) SubFamily code is not allowed.

## 2.88 Domain <Domn>

**Presence:** [0..1]

**Impacted by:** ☒ [R8](#)

**Definition:** Set of elements used to provide the domain, the family and the sub-family of the bank transaction code, in a structured and hierarchical format.

Usage: If a specific family or sub-family code cannot be provided, the generic family code defined for the domain or the generic sub-family code defined for the family should be provided.

**Type:** This message item is composed of the following *BankTransactionCodeStructure5* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.89</a>		Code	<Cd>	[1..1]	Code
<a href="#">2.90</a>		Family	<Fmly>	[1..1]	

## 2.89 Code <Cd>

**Presence:** [1..1]

**Definition:** Specifies the business area of the underlying transaction.

**Data Type:** ExternalBankTransactionDomain1Code

**Format:** maxLength: 4  
minLength: 1

## 2.90 Family <Fmly>

**Presence:** [1..1]

**Definition:** Specifies the family and the sub-family of the bank transaction code, within a specific domain, in a structured and hierarchical format.

**Type:** This message item is composed of the following *BankTransactionCodeStructure6* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.91</u>		Code	<Cd>	[1..1]	Code
<u>2.92</u>		SubFamilyCode	<SubFmlyCd>	[1..1]	Code

## 2.91 Code <Cd>

**Presence:** [1..1]

**Definition:** Specifies the family within a domain.

**Data Type:** ExternalBankTransactionFamily1Code

**Format:** maxLength: 4  
minLength: 1

## 2.92 SubFamilyCode <SubFmlyCd>

**Presence:** [1..1]

**Definition:** Specifies the sub-product family within a specific family.

**Data Type:** ExternalBankTransactionSubFamily1Code

**Format:** maxLength: 4  
minLength: 1

## 2.93 Proprietary <Prtry>

**Presence:** [0..1]

**Impacted by:** ☒ R8

**Definition:** Bank transaction code in a proprietary form, as defined by the issuer.

**Type:** This message item is composed of the following *ProprietaryBankTransactionCodeStructure1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.94</u>		Code	<Cd>	[1..1]	Text
<u>2.95</u>		Issuer	<Issr>	[0..1]	Text

## 2.94 Code <Cd>

**Presence:** [1..1]

**Definition:** Proprietary bank transaction code to identify the underlying transaction.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.95 Issuer <Issr>

**Presence:** [0..1]

**Definition:** Identification of the issuer of the proprietary bank transaction code.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.96 CommissionWaiverIndicator <ComssnWvrlnd>

**Presence:** [0..1]

**Definition:** Indicates whether the transaction is exempt from commission.

**Data Type:** *One of the following **YesNoIndicator** values must be used:*

MeaningWhenTrue: Yes

MeaningWhenFalse: No

## 2.97 AdditionalInformationIndicator <AddtlInflnd>

**Presence:** [0..1]

**Definition:** Indicates whether the underlying transaction details are provided through a separate message, as in the case of aggregate bookings.

**Type:** *This message item is composed of the following **MessageIdentification2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.98</u>		MessageNameIdentification	<MsgNmId>	[0..1]	Text
<u>2.99</u>		MessageIdentification	<MsgId>	[0..1]	Text

## 2.98 MessageNameIdentification <MsgNmId>

**Presence:** [0..1]

**Definition:** Specifies the message name identifier of the message that will be used to provide additional details.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 2.99 MessageIdentification <MsgId>

**Presence:** [0..1]

**Definition:** Specifies the identification of the message that will be used to provide additional details.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 2.100 AmountDetails <AmtDtls>

**Presence:** [0..1]

**Definition:** Set of elements providing information on the original amount.

Usage: This component (on entry level) should be used when a total original batch or aggregate amount has to be provided. If required, the individual original amounts can be included in the same component on transaction details level.

**Type:** *This message item is composed of the following **AmountAndCurrencyExchange3** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	InstructedAmount	<InstdAmt>	[0..1]	
	TransactionAmount	<TxAmt>	[0..1]	

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	CounterValueAmount	<CntrValAmt>	[0..1]	
	AnnouncedPostingAmount	<AnncdPstngAmt>	[0..1]	
	ProprietaryAmount	<PrtryAmt>	[0..*]	

For additional Type information, please refer to **AmountAndCurrencyExchange3** p.854 in 'Message Item Types' section.

## 2.101 Charges <Chrgs>

**Presence:** [0..\*]

**Definition:** Provides information on the charges included in the entry amount.

Usage: This component is used on entry level in case of batch or aggregate bookings.

**Type:** This message item is composed of the following **ChargesInformation6** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.102</u>		TotalChargesAndTaxAmount	<TtlChrgsAndTaxAmt>	[0..1]	Amount
<u>2.103</u>		Amount	<Amt>	[1..1]	Amount
<u>2.104</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code
<u>2.105</u>		Type	<Tp>	[0..1]	
<u>2.108</u>		Rate	<Rate>	[0..1]	Rate
<u>2.109</u>		Bearer	 	[0..1]	Code
<u>2.110</u>		Party	<Pty>	[0..1]	±
<u>2.111</u>		Tax	<Tax>	[0..1]	

## 2.102 TotalChargesAndTaxAmount <TtlChrgsAndTaxAmt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Total of all charges and taxes applied to the entry.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency** (**Ccy**) which is typed by **ActiveOrHistoricCurrencyCode**.

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}



**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**2.103 Amount <Amt>****Presence:** [1..1]**Impacted by:** ☒ R4, ☒ R7**Definition:** Transaction charges to be paid by the charge bearer.**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**2.104 CreditDebitIndicator <CdtDbtInd>****Presence:** [0..1]**Definition:** Indicates whether the charges amount is a credit or a debit amount.

Usage: A zero amount is considered to be a credit.

**Data Type:** Code

*When this message item is present, one of the following **CreditDebitCode** values must be used:*

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

## 2.105 Type <Tp>

**Presence:** [0..1]

**Definition:** Specifies the type of charge.

**Type:** This message item is composed of one of the following *ChargeType2Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
2.106	{Or	Code	<Cd>	[1..1]	Code
2.107	Or}	Proprietary	<Prtry>	[1..1]	±

## 2.106 Code <Cd>

**Presence:** [1..1]

This message item is part of choice 2.105 *Type*.

**Definition:** Charge type, in a coded form.

**Data Type:** Code

One of the following *ChargeType1Code* values must be used:

Code	Name	Definition
BRKF	BrokerageFee	Fee paid to a broker for services provided.
COMM	Commission	Fee paid for services provided.

## 2.107 Proprietary <Prtry>

**Presence:** [1..1]

This message item is part of choice 2.105 *Type*.

**Definition:** Type of charge in a proprietary form, as defined by the issuer.

**Type:** This message item is composed of the following *GenericIdentification3* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Issuer	<Issr>	[0..1]	Text

For additional Type information, please refer to *GenericIdentification3* p.968 in 'Message Item Types' section.

## 2.108 Rate <Rate>

**Presence:** [0..1]

**Definition:** Rate used to calculate the amount of the charge or fee.

**Data Type:** PercentageRate

**Format:** fractionDigits: 10  
totalDigits: 11

## 2.109 Bearer <Br>

**Presence:** [0..1]

**Definition:** Specifies which party/parties will bear the charges associated with the processing of the payment transaction.

**Data Type:** Code

When this message item is present, one of the following *ChargeBearerType1Code* values must be used:

Code	Name	Definition
CRED	BorneByCreditor	All transaction charges are to be borne by the creditor.
DEBT	BorneByDebtor	All transaction charges are to be borne by the debtor.
SHAR	Shared	In a credit transfer context, means that transaction charges on the sender side are to be borne by the debtor, transaction charges on the receiver side are to be borne by the creditor. In a direct debit context, means that transaction charges on the sender side are to be borne by the creditor, transaction charges on the receiver side are to be borne by the debtor.
SLEV	FollowingServiceLevel	Charges are to be applied following the rules agreed in the service level and/or scheme.

## 2.110 Party <Pty>

**Presence:** [0..1]

**Definition:** Party that takes the transaction charges or to which the transaction charges are due.

**Type:** This message item is composed of the following *BranchAndFinancialInstitutionIdentification4* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
	BranchIdentification	<BrnchId>	[0..1]	

For additional Type information, please refer to *BranchAndFinancialInstitutionIdentification4* p.956 in 'Message Item Types' section.

## 2.111 Tax <Tax>

**Presence:** [0..1]

**Definition:** Set of elements used to provide details on the tax applied to charges.

**Type:** This message item is composed of the following *TaxCharges2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.112</a>		Identification	<Id>	[0..1]	Text
<a href="#">2.113</a>		Rate	<Rate>	[0..1]	Rate
<a href="#">2.114</a>		Amount	<Amt>	[0..1]	Amount

## 2.112 Identification <Id>

**Presence:** [0..1]

**Definition:** Unique reference to unambiguously identify the nature of the tax levied, such as Value Added Tax (VAT)

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.113 Rate <Rate>

**Presence:** [0..1]

**Definition:** Rate used to calculate the tax.

**Data Type:** PercentageRate

**Format:** fractionDigits: 10  
totalDigits: 11

## 2.114 Amount <Amt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Amount of money resulting from the calculation of the tax.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 2.115 TechnicalInputChannel <TechInptChanl>

**Presence:** [0..1]

**Definition:** Channel used to technically input the instruction related to the entry.

**Type:** This message item is composed of one of the following **TechnicalInputChannel1Choice** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
2.116	{Or	Code	<Cd>	[1..1]	Code
2.117	Or}	Proprietary	<Prtry>	[1..1]	Text

## 2.116 Code <Cd>

**Presence:** [1..1]

*This message item is part of choice 2.115 **TechnicalInputChannel**.*

**Definition:** Technical input channel, as published in an external technical input channel code list.

**Data Type:** ExternalTechnicalInputChannel1Code

**Format:** maxLength: 4  
minLength: 1

## 2.117 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 2.115 **TechnicalInputChannel**.*

**Definition:** Technical channel used to input the instruction, in a proprietary form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.118 Interest <Intrst>

**Presence:** [0..\*]

**Definition:** Set of elements used to provide details of the interest amount included in the entry amount.

Usage: This component is used on entry level in the case of batch or aggregate bookings.

**Type:** *This message item is composed of the following **TransactionInterest2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.119</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">2.120</a>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code
<a href="#">2.121</a>		Type	<Tp>	[0..1]	
<a href="#">2.124</a>		Rate	<Rate>	[0..*]	±
<a href="#">2.125</a>		FromDate	<FrToDt>	[0..1]	±
<a href="#">2.126</a>		Reason	<Rsn>	[0..1]	Text

## 2.119 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** ☒ [R4](#), ☒ [R7](#)

**Definition:** Amount of interest included in the entry amount.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 2.120 CreditDebitIndicator <CdtDbtInd>

**Presence:** [1..1]

**Definition:** Indicates whether the interest amount included in the entry is credit or debit amount.

**Data Type:** Code

One of the following **CreditDebitCode** values must be used:

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

## 2.121 Type <Tp>

**Presence:** [0..1]

**Definition:** Specifies the type of interest.

**Type:** This message item is composed of one of the following **InterestType1Choice** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.122</u>	{Or	Code	<Cd>	[1..1]	Code
<u>2.123</u>	Or}	Proprietary	<Prtry>	[1..1]	Text

## 2.122 Code <Cd>

**Presence:** [1..1]

This message item is part of choice **2.121 Type**.

**Definition:** Specifies the type of interest.

**Data Type:** Code

One of the following **InterestType1Code** values must be used:

Code	Name	Definition
INDY	IntraDay	During or within a business day.
OVRN	OverNight	Period of time between the end of a business day and the start of the next business day (usually the day after).

### 2.123 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 2.121 Type.*

**Definition:** Specifies the type of interest in uncoded form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 2.124 Rate <Rate>

**Presence:** [0..\*]

**Definition:** Set of elements used to qualify the interest rate.

**Type:** *This message item is composed of the following **Rate3** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Type	<Tp>	[1..1]	
	ValidityRange	<VldtyRg>	[0..1]	

*For additional Type information, please refer to **Rate3** p.1104 in 'Message Item Types' section.*

### 2.125 FromToDate <FrToDt>

**Presence:** [0..1]

**Definition:** Range of time between a start date and an end date for the calculation of the interest.

**Type:** *This message item is composed of the following **DateTimePeriodDetails** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FromDateTime	<FrDtTm>	[1..1]	DateTime
	ToDateTime	<ToDtTm>	[1..1]	DateTime

*For additional Type information, please refer to **DateTimePeriodDetails** p.947 in 'Message Item Types' section.*

### 2.126 Reason <Rsn>

**Presence:** [0..1]

**Definition:** Specifies the reason for the interest.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.127 EntryDetails <NtryDtls>

**Presence:** [0..\*]

**Definition:** Set of elements used to provide details on the entry.

**Type:** This message item is composed of the following *EntryDetails1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.128</a>		Batch	<Btch>	[0..1]	
<a href="#">2.134</a>		TransactionDetails	<TxDtls>	[0..*]	

## 2.128 Batch <Btch>

**Presence:** [0..1]

**Definition:** Set of elements used to provide details on batched transactions.

**Type:** This message item is composed of the following *BatchInformation2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.129</a>		MessageIdentification	<MsgId>	[0..1]	Text
<a href="#">2.130</a>		PaymentInformationIdentification	<PmtInfId>	[0..1]	Text
<a href="#">2.131</a>		NumberOfTransactions	<NbOfTxS>	[0..1]	Text
<a href="#">2.132</a>		TotalAmount	<TtlAmt>	[0..1]	Amount
<a href="#">2.133</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code

## 2.129 MessageIdentification <MsgId>

**Presence:** [0..1]

**Definition:** Point to point reference, as assigned by the sending party, to unambiguously identify the batch of transactions.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.130 PaymentInformationIdentification <PmtInfId>

**Presence:** [0..1]

**Definition:** Unique identification, as assigned by a sending party, to unambiguously identify the payment information group within the message.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.131 NumberOfTransactions <NbOfTxS>

**Presence:** [0..1]

**Definition:** Number of individual transactions included in the batch.

**Data Type:** Max15NumericText



**Format:** [0-9]{1,15}

## 2.132 TotalAmount <TtlAmt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Total amount of money reported in the batch entry.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 2.133 CreditDebitIndicator <CdtDbtInd>

**Presence:** [0..1]

**Definition:** Indicates whether the batch entry is a credit or a debit entry.

**Data Type:** Code

*When this message item is present, one of the following **CreditDebitCode** values must be used:*

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

## 2.134 TransactionDetails <TxDtls>

**Presence:** [0..\*]

**Definition:** Set of elements used to provide information on the underlying transaction(s).

**Type:** *This message item is composed of the following **EntryTransaction2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.135</u>		References	<Refs>	[0..1]	
<u>2.148</u>		AmountDetails	<AmtDtls>	[0..1]	±

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.149</a>		Availability	<AvlbtY>	[0..*]	
<a href="#">2.155</a>		BankTransactionCode	<BkTxCd>	[0..1]	
<a href="#">2.164</a>		Charges	<Chrgs>	[0..*]	
<a href="#">2.178</a>		Interest	<Intrst>	[0..*]	
<a href="#">2.187</a>		RelatedParties	<RltdPties>	[0..1]	
<a href="#">2.199</a>		RelatedAgents	<RltdAgts>	[0..1]	
<a href="#">2.212</a>		Purpose	<Purp>	[0..1]	
<a href="#">2.215</a>		RelatedRemittanceInformation	<RltdRmtInf>	[0..10]	
<a href="#">2.222</a>		RemittanceInformation	<RmtInf>	[0..1]	
<a href="#">2.254</a>		RelatedDates	<RltdDts>	[0..1]	
<a href="#">2.265</a>		RelatedPrice	<RltdPric>	[0..1]	
<a href="#">2.270</a>		RelatedQuantities	<RltdQties>	[0..*]	
<a href="#">2.275</a>		FinancialInstrumentIdentification	<FinInstrmId>	[0..1]	
<a href="#">2.280</a>		Tax	<Tax>	[0..1]	±
<a href="#">2.281</a>		ReturnInformation	<RtrInf>	[0..1]	
<a href="#">2.296</a>		CorporateAction	<CorpActn>	[0..1]	
<a href="#">2.300</a>		SafekeepingAccount	<SfkpgAcct>	[0..1]	±
<a href="#">2.301</a>		AdditionalTransactionInformation	<AddtlTxInf>	[0..1]	Text

## 2.135 References <Refs>

**Presence:** [0..1]

**Definition:** Set of elements used to provide the identification of the underlying transaction.

**Type:** *This message item is composed of the following **TransactionReferences2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.136</a>		MessageIdentification	<MsgId>	[0..1]	Text
<a href="#">2.137</a>		AccountServicerReference	<AcctSvrRef>	[0..1]	Text
<a href="#">2.138</a>		PaymentInformationIdentification	<PmtInfId>	[0..1]	Text
<a href="#">2.139</a>		InstructionIdentification	<InstrId>	[0..1]	Text
<a href="#">2.140</a>		EndToEndIdentification	<EndToEndId>	[0..1]	Text
<a href="#">2.141</a>		TransactionIdentification	<TxId>	[0..1]	Text
<a href="#">2.142</a>		MandateIdentification	<MndtId>	[0..1]	Text
<a href="#">2.143</a>		ChequeNumber	<ChqNb>	[0..1]	Text
<a href="#">2.144</a>		ClearingSystemReference	<ClrSysRef>	[0..1]	Text
<a href="#">2.145</a>		Proprietary	<Prtry>	[0..1]	

**2.136 MessageIdentification <MsgId>****Presence:** [0..1]**Definition:** Point to point reference, as assigned by the instructing party of the underlying message.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**2.137 AccountServicerReference <AcctSvcrRef>****Presence:** [0..1]**Definition:** Unique reference, as assigned by the account servicing institution, to unambiguously identify the instruction.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**2.138 PaymentInformationIdentification <PmtInflId>****Presence:** [0..1]**Definition:** Unique identification, as assigned by a sending party, to unambiguously identify the payment information group within the message.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**2.139 InstructionIdentification <InstrId>****Presence:** [0..1]**Definition:** Unique identification, as assigned by an instructing party for an instructed party, to unambiguously identify the instruction.

Usage: The instruction identification is a point to point reference that can be used between the instructing party and the instructed party to refer to the individual instruction. It can be included in several messages related to the instruction.

**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**2.140 EndToEndIdentification <EndToEndId>****Presence:** [0..1]**Definition:** Unique identification, as assigned by the initiating party, to unambiguously identify the transaction. This identification is passed on, unchanged, throughout the entire end-to-end chain.

Usage: The end-to-end identification can be used for reconciliation or to link tasks relating to the transaction. It can be included in several messages related to the transaction.

Usage: In case there are technical limitations to pass on multiple references, the end-to-end identification must be passed on throughout the entire end-to-end chain.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.141 TransactionIdentification <TxId>

**Presence:** [0..1]

**Definition:** Unique identification, as assigned by the first instructing agent, to unambiguously identify the transaction that is passed on, unchanged, throughout the entire interbank chain.

Usage: The transaction identification can be used for reconciliation, tracking or to link tasks relating to the transaction on the interbank level.

Usage: The instructing agent has to make sure that the transaction identification is unique for a pre-agreed period.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.142 MandateIdentification <MndtId>

**Presence:** [0..1]

**Definition:** Unique identification, as assigned by the creditor, to unambiguously identify the mandate.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.143 ChequeNumber <ChqNb>

**Presence:** [0..1]

**Definition:** Unique and unambiguous identifier for a cheque as assigned by the agent.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.144 ClearingSystemReference <ClrSysRef>

**Presence:** [0..1]

**Definition:** Unique reference, as assigned by a clearing system, to unambiguously identify the instruction.

Usage: In case there are technical limitations to pass on multiple references, the end-to-end identification must be passed on throughout the entire end-to-end chain.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.145 Proprietary <Prtry>

**Presence:** [0..1]

**Definition:** Proprietary reference related to the underlying transaction.

**Type:** This message item is composed of the following *ProprietaryReference1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.146</a>		Type	<Tp>	[1..1]	Text
<a href="#">2.147</a>		Reference	<Ref>	[1..1]	Text

## 2.146 Type <Tp>

**Presence:** [1..1]

**Definition:** Identifies the type of reference reported.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.147 Reference <Ref>

**Presence:** [1..1]

**Definition:** Proprietary reference specification related to the underlying transaction.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.148 AmountDetails <AmtDtls>

**Presence:** [0..1]

**Definition:** Set of elements providing detailed information on the original amount.

Usage: This component (on transaction level) should be used in case booking is for a single transaction and the original amount is different from the entry amount. It can also be used in case individual original amounts are provided in case of a batch or aggregate booking.

**Type:** This message item is composed of the following *AmountAndCurrencyExchange3* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	InstructedAmount	<InstdAmt>	[0..1]	
	TransactionAmount	<TxAmt>	[0..1]	
	CounterValueAmount	<CntrValAmt>	[0..1]	
	AnnouncedPostingAmount	<AnnncdPstngAmt>	[0..1]	
	ProprietaryAmount	<PrtryAmt>	[0..*]	

For additional Type information, please refer to *AmountAndCurrencyExchange3* p.854 in 'Message Item Types' section.

## 2.149 Availability <Avlbtty>

**Presence:** [0..\*]

**Definition:** Set of elements used to indicate when the booked amount of money will become available, that is can be accessed and starts generating interest.

Usage: This type of information is used in the US and is linked to particular instruments such as cheques.  
Example: When a cheque is deposited, it will be booked on the deposit day, but the amount of money will only be accessible as of the indicated availability day (according to national banking regulations).

**Type:** This message item is composed of the following *CashBalanceAvailability2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.150</u>		Date	<Dt>	[1..1]	
<u>2.153</u>		Amount	<Amt>	[1..1]	Amount
<u>2.154</u>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code

## 2.150 Date <Dt>

**Presence:** [1..1]

**Definition:** Indicates when the amount of money will become available.

**Type:** This message item is composed of one of the following *CashBalanceAvailabilityDate1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.151</u>	{Or	NumberOfDays	<NbOfDays>	[1..1]	Text
<u>2.152</u>	Or}	ActualDate	<ActlDt>	[1..1]	DateTime

## 2.151 NumberOfDays <NbOfDays>

**Presence:** [1..1]

*This message item is part of choice 2.150 Date.*

**Definition:** Indicates the number of float days attached to the balance.

**Data Type:** Max15PlusSignedNumericText

**Format:** [+]{0,1}[0-9]{1,15}

## 2.152 ActualDate <ActlDt>

**Presence:** [1..1]

*This message item is part of choice 2.150 Date.*

**Definition:** Identifies the actual availability date.

**Data Type:** ISODate

## 2.153 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Identifies the available amount.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**2.154 CreditDebitIndicator <CdtDbtInd>****Presence:** [1..1]**Definition:** Indicates whether the availability balance is a credit or a debit balance.

Usage: A zero balance is considered to be a credit balance.

**Data Type:** Code*One of the following **CreditDebitCode** values must be used:*

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

**2.155 BankTransactionCode <BkTxCd>****Presence:** [0..1]**Impacted by:** R9**Definition:** Set of elements used to fully identify the type of underlying transaction resulting in an entry.**Type:** *This message item is composed of the following **BankTransactionCodeStructure4** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.156</u>		Domain	<Domn>	[0..1]	
<u>2.161</u>		Proprietary	<Prtry>	[0..1]	

**Rule(s): DomainOrProprietaryRule ☒**

Either Proprietary or Domain or both must be present.

(Fatal) Error Code: Sw.Stds.X00104

**FamilyAndSubFamilyRule**

If a specific (non-generic) Family code is not present, then a specific (non-generic) SubFamily code is not allowed.

**2.156 Domain <Domn>****Presence:** [0..1]**Impacted by:** ☒ R8

**Definition:** Set of elements used to provide the domain, the family and the sub-family of the bank transaction code, in a structured and hierarchical format.

Usage: If a specific family or sub-family code cannot be provided, the generic family code defined for the domain or the generic sub-family code defined for the family should be provided.

**Type:** This message item is composed of the following *BankTransactionCodeStructure5* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.157</a>		Code	<Cd>	[1..1]	Code
<a href="#">2.158</a>		Family	<Fmly>	[1..1]	

## 2.157 Code <Cd>

**Presence:** [1..1]

**Definition:** Specifies the business area of the underlying transaction.

**Data Type:** ExternalBankTransactionDomain1Code

**Format:** maxLength: 4  
minLength: 1

## 2.158 Family <Fmly>

**Presence:** [1..1]

**Definition:** Specifies the family and the sub-family of the bank transaction code, within a specific domain, in a structured and hierarchical format.

**Type:** This message item is composed of the following *BankTransactionCodeStructure6* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.159</a>		Code	<Cd>	[1..1]	Code
<a href="#">2.160</a>		SubFamilyCode	<SubFmlyCd>	[1..1]	Code

## 2.159 Code <Cd>

**Presence:** [1..1]

**Definition:** Specifies the family within a domain.

**Data Type:** ExternalBankTransactionFamily1Code

**Format:** maxLength: 4  
minLength: 1

## 2.160 SubFamilyCode <SubFmlyCd>

**Presence:** [1..1]

**Definition:** Specifies the sub-product family within a specific family.

**Data Type:** ExternalBankTransactionSubFamily1Code

**Format:** maxLength: 4  
minLength: 1



## 2.161 Proprietary <Prtry>

**Presence:** [0..1]

**Impacted by:** ☒ R8

**Definition:** Bank transaction code in a proprietary form, as defined by the issuer.

**Type:** This message item is composed of the following *ProprietaryBankTransactionCodeStructure1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.162</u>		Code	<Cd>	[1..1]	Text
<u>2.163</u>		Issuer	<Issr>	[0..1]	Text

## 2.162 Code <Cd>

**Presence:** [1..1]

**Definition:** Proprietary bank transaction code to identify the underlying transaction.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.163 Issuer <Issr>

**Presence:** [0..1]

**Definition:** Identification of the issuer of the proprietary bank transaction code.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.164 Charges <Chrgs>

**Presence:** [0..\*]

**Definition:** Provides information on the charges included in the entry amount.

Usage: This component (on transaction level) can be used in case the booking is for a single transaction, and charges are included in the entry amount. It can also be used in case individual charge amounts are applied to individual transactions in case of a batch or aggregate amount booking.

**Type:** This message item is composed of the following *ChargesInformation6* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.165</u>		TotalChargesAndTaxAmount	<TtlChrgsAndTaxAmt>	[0..1]	Amount
<u>2.166</u>		Amount	<Amt>	[1..1]	Amount
<u>2.167</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code
<u>2.168</u>		Type	<Tp>	[0..1]	
<u>2.171</u>		Rate	<Rate>	[0..1]	Rate
<u>2.172</u>		Bearer	 	[0..1]	Code
<u>2.173</u>		Party	<Pty>	[0..1]	±
<u>2.174</u>		Tax	<Tax>	[0..1]	

## 2.165 TotalChargesAndTaxAmount <TtlChrgsAndTaxAmt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Total of all charges and taxes applied to the entry.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 2.166 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Transaction charges to be paid by the charge bearer.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**2.167 CreditDebitIndicator <CdtDbtInd>****Presence:** [0..1]**Definition:** Indicates whether the charges amount is a credit or a debit amount.

Usage: A zero amount is considered to be a credit.

**Data Type:** Code*When this message item is present, one of the following **CreditDebitCode** values must be used:*

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

**2.168 Type <Tp>****Presence:** [0..1]**Definition:** Specifies the type of charge.**Type:** *This message item is composed of one of the following **ChargeType2Choice** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.169</u>	{Or	Code	<Cd>	[1..1]	Code
<u>2.170</u>	Or}	Proprietary	<Prtry>	[1..1]	±

**2.169 Code <Cd>****Presence:** [1..1]*This message item is part of choice **2.168 Type**.***Definition:** Charge type, in a coded form.**Data Type:** Code*One of the following **ChargeType1Code** values must be used:*

Code	Name	Definition
BRKF	BrokerageFee	Fee paid to a broker for services provided.
COMM	Commission	Fee paid for services provided.

## 2.170 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 2.168 **Type**.*

**Definition:** Type of charge in a proprietary form, as defined by the issuer.

**Type:** This message item is composed of the following **GenericIdentification3** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Issuer	<Issr>	[0..1]	Text

For additional Type information, please refer to **GenericIdentification3** p.968 in 'Message Item Types' section.

## 2.171 Rate <Rate>

**Presence:** [0..1]

**Definition:** Rate used to calculate the amount of the charge or fee.

**Data Type:** PercentageRate

**Format:** fractionDigits: 10  
totalDigits: 11

## 2.172 Bearer <Br>

**Presence:** [0..1]

**Definition:** Specifies which party/parties will bear the charges associated with the processing of the payment transaction.

**Data Type:** Code

When this message item is present, one of the following **ChargeBearerType1Code** values must be used:

Code	Name	Definition
CRED	BorneByCreditor	All transaction charges are to be borne by the creditor.
DEBT	BorneByDebtor	All transaction charges are to be borne by the debtor.
SHAR	Shared	In a credit transfer context, means that transaction charges on the sender side are to be borne by the debtor, transaction charges on the receiver side are to be borne by the creditor. In a direct debit context, means that transaction charges on the sender side are to be borne by the creditor, transaction charges on the receiver side are to be borne by the debtor.
SLEV	FollowingServiceLevel	Charges are to be applied following the rules agreed in the service level and/or scheme.

## 2.173 Party <Pty>

**Presence:** [0..1]

**Definition:** Party that takes the transaction charges or to which the transaction charges are due.

**Type:** This message item is composed of the following **BranchAndFinancialInstitutionIdentification4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
	BranchIdentification	<BrnchId>	[0..1]	

For additional Type information, please refer to **BranchAndFinancialInstitutionIdentification4** p.956 in 'Message Item Types' section.

## 2.174 Tax <Tax>

**Presence:** [0..1]

**Definition:** Set of elements used to provide details on the tax applied to charges.

**Type:** This message item is composed of the following **TaxCharges2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.175</a>		Identification	<Id>	[0..1]	Text
<a href="#">2.176</a>		Rate	<Rate>	[0..1]	Rate
<a href="#">2.177</a>		Amount	<Amt>	[0..1]	Amount

## 2.175 Identification <Id>

**Presence:** [0..1]

**Definition:** Unique reference to unambiguously identify the nature of the tax levied, such as Value Added Tax (VAT)

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.176 Rate <Rate>

**Presence:** [0..1]

**Definition:** Rate used to calculate the tax.

**Data Type:** PercentageRate

**Format:** fractionDigits: 10  
totalDigits: 11

## 2.177 Amount <Amt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Amount of money resulting from the calculation of the tax.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**2.178 Interest <Intrst>****Presence:** [0..\*]**Definition:** Set of elements used to provide details of the interest amount included in the entry amount.

Usage: This component (on transaction level) can be used if the booking is for a single transaction, and interest amount is included in the entry amount. It can also be used if individual interest amounts are applied to individual transactions in the case of a batch or aggregate amount booking.

**Type:** This message item is composed of the following *TransactionInterest2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.179</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">2.180</a>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code
<a href="#">2.181</a>		Type	<Tp>	[0..1]	
<a href="#">2.184</a>		Rate	<Rate>	[0..*]	±
<a href="#">2.185</a>		FromToDate	<FrToDt>	[0..1]	±
<a href="#">2.186</a>		Reason	<Rsn>	[0..1]	Text

**2.179 Amount <Amt>****Presence:** [1..1]**Impacted by:** ☒ [R4](#), ☒ [R7](#)**Definition:** Amount of interest included in the entry amount.**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**2.180 CreditDebitIndicator <CdtDbtInd>****Presence:** [1..1]**Definition:** Indicates whether the interest amount included in the entry is credit or debit amount.**Data Type:** Code*One of the following **CreditDebitCode** values must be used:*

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

**2.181 Type <Tp>****Presence:** [0..1]**Definition:** Specifies the type of interest.**Type:** *This message item is composed of one of the following **InterestType1Choice** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.182</u>	{Or	Code	<Cd>	[1..1]	Code
<u>2.183</u>	Or}	Proprietary	<Prtry>	[1..1]	Text

**2.182 Code <Cd>****Presence:** [1..1]*This message item is part of choice **2.181 Type**.***Definition:** Specifies the type of interest.**Data Type:** Code*One of the following **InterestType1Code** values must be used:*

Code	Name	Definition
INDY	IntraDay	During or within a business day.
OVRN	OverNight	Period of time between the end of a business day and the start of the next business day (usually the day after).

## 2.183 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 2.181 **Type**.*

**Definition:** Specifies the type of interest in uncoded form.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 2.184 Rate <Rate>

**Presence:** [0..\*]

**Definition:** Set of elements used to qualify the interest rate.

**Type:** *This message item is composed of the following **Rate3** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Type	<Tp>	[1..1]	
	ValidityRange	<VldtyRg>	[0..1]	

*For additional Type information, please refer to **Rate3** p.1104 in 'Message Item Types' section.*

## 2.185 FromToDate <FrToDt>

**Presence:** [0..1]

**Definition:** Range of time between a start date and an end date for the calculation of the interest.

**Type:** *This message item is composed of the following **DateTimePeriodDetails** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FromDateTime	<FrDtTm>	[1..1]	DateTime
	ToDateTime	<ToDtTm>	[1..1]	DateTime

*For additional Type information, please refer to **DateTimePeriodDetails** p.947 in 'Message Item Types' section.*

## 2.186 Reason <Rsn>

**Presence:** [0..1]

**Definition:** Specifies the reason for the interest.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1



## 2.187 RelatedParties <RltdPties>

**Presence:** [0..1]

**Definition:** Set of elements used to identify the parties related to the underlying transaction.

**Type:** This message item is composed of the following *TransactionParty2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./Type
<a href="#">2.188</a>		InitiatingParty	<InitgPty>	[0..1]	±
<a href="#">2.189</a>		Debtor	<Dbtr>	[0..1]	±
<a href="#">2.190</a>		DebtorAccount	<DbtrAcct>	[0..1]	±
<a href="#">2.191</a>		UltimateDebtor	<UltmtDbtr>	[0..1]	±
<a href="#">2.192</a>		Creditor	<Cdtr>	[0..1]	±
<a href="#">2.193</a>		CreditorAccount	<CdtrAcct>	[0..1]	±
<a href="#">2.194</a>		UltimateCreditor	<UltmtCdtr>	[0..1]	±
<a href="#">2.195</a>		TradingParty	<TradgPty>	[0..1]	±
<a href="#">2.196</a>		Proprietary	<Prtry>	[0..*]	

## 2.188 InitiatingParty <InitgPty>

**Presence:** [0..1]

**Definition:** Party that initiated the payment that is reported in the entry.

**Type:** This message item is composed of the following *PartyIdentification32* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	Name	<Nm>	[0..1]	Text
	PostalAddress	<PstlAdr>	[0..1]	
	Identification	<Id>	[0..1]	
	CountryOfResidence	<CtryOfRes>	[0..1]	Code
	ContactDetails	<CtctDtls>	[0..1]	

For additional Type information, please refer to [PartyIdentification32](#) p.1045 in 'Message Item Types' section.

## 2.189 Debtor <Dbtr>

**Presence:** [0..1]

**Definition:** Party that owes an amount of money to the (ultimate) creditor.

**Type:** This message item is composed of the following *PartyIdentification32* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	Name	<Nm>	[0..1]	Text
	PostalAddress	<PstlAdr>	[0..1]	
	Identification	<Id>	[0..1]	

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	CountryOfResidence	<CtryOfRes>	[0..1]	Code
	ContactDetails	<CtctDtls>	[0..1]	

For additional Type information, please refer to **PartyIdentification32** p.1045 in 'Message Item Types' section.

## 2.190 DebtorAccount <DbtrAcct>

**Presence:** [0..1]

**Definition:** Unambiguous identification of the account of the debtor.

**Type:** This message item is composed of the following **CashAccount16** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	Type	<Tp>	[0..1]	
	Currency	<Ccy>	[0..1]	Code
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to **CashAccount16** p.816 in 'Message Item Types' section.

## 2.191 UltimateDebtor <UltmtDbtr>

**Presence:** [0..1]

**Definition:** Ultimate party that owes an amount of money to the (ultimate) creditor.

**Type:** This message item is composed of the following **PartyIdentification32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Name	<Nm>	[0..1]	Text
	PostalAddress	<PstlAdr>	[0..1]	
	Identification	<Id>	[0..1]	
	CountryOfResidence	<CtryOfRes>	[0..1]	Code
	ContactDetails	<CtctDtls>	[0..1]	

For additional Type information, please refer to **PartyIdentification32** p.1045 in 'Message Item Types' section.

## 2.192 Creditor <Cdtr>

**Presence:** [0..1]

**Definition:** Party to which an amount of money is due.

**Type:** This message item is composed of the following **PartyIdentification32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Name	<Nm>	[0..1]	Text

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PostalAddress	<PstlAdr>	[0..1]	
	Identification	<Id>	[0..1]	
	CountryOfResidence	<CtryOfRes>	[0..1]	Code
	ContactDetails	<CtctDtls>	[0..1]	

For additional Type information, please refer to **PartyIdentification32** p.1045 in 'Message Item Types' section.

## 2.193 CreditorAccount <CdtrAcct>

**Presence:** [0..1]

**Definition:** Unambiguous identification of the account of the creditor to which a credit entry has been posted as a result of the payment transaction.

**Type:** This message item is composed of the following **CashAccount16** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	Type	<Tp>	[0..1]	
	Currency	<Ccy>	[0..1]	Code
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to **CashAccount16** p.816 in 'Message Item Types' section.

## 2.194 UltimateCreditor <UltmtCdtr>

**Presence:** [0..1]

**Definition:** Ultimate party to which an amount of money is due.

**Type:** This message item is composed of the following **PartyIdentification32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Name	<Nm>	[0..1]	Text
	PostalAddress	<PstlAdr>	[0..1]	
	Identification	<Id>	[0..1]	
	CountryOfResidence	<CtryOfRes>	[0..1]	Code
	ContactDetails	<CtctDtls>	[0..1]	

For additional Type information, please refer to **PartyIdentification32** p.1045 in 'Message Item Types' section.

## 2.195 TradingParty <TradgPty>

**Presence:** [0..1]

**Definition:** Party that plays an active role in planning and executing the transactions that create or liquidate investments of the investors assets, or that move the investor's assets from one investment to another. A trading party is a trade instructor, an investment decision-maker, a post trade administrator, or a trader. In the context of treasury, it is the party that negotiates and executes the treasury transaction.

**Type:** This message item is composed of the following **PartyIdentification32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Name	<Nm>	[0..1]	Text
	PostalAddress	<PstlAdr>	[0..1]	
	Identification	<Id>	[0..1]	
	CountryOfResidence	<CtryOfRes>	[0..1]	Code
	ContactDetails	<CtctDtls>	[0..1]	

For additional Type information, please refer to **PartyIdentification32** p.1045 in 'Message Item Types' section.

## 2.196 Proprietary <Prtry>

**Presence:** [0..\*]

**Definition:** Proprietary party related to the underlying transaction.

**Type:** This message item is composed of the following **ProprietaryParty2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.197</u>		Type	<Tp>	[1..1]	Text
<u>2.198</u>		Party	<Pty>	[1..1]	±

## 2.197 Type <Tp>

**Presence:** [1..1]

**Definition:** Specifies the type of proprietary party.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.198 Party <Pty>

**Presence:** [1..1]

**Definition:** Proprietary party.

**Type:** This message item is composed of the following **PartyIdentification32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Name	<Nm>	[0..1]	Text
	PostalAddress	<PstlAdr>	[0..1]	
	Identification	<Id>	[0..1]	
	CountryOfResidence	<CtryOfRes>	[0..1]	Code

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	ContactDetails	<CtctDtls>	[0..1]	

For additional Type information, please refer to **PartyIdentification32** p.1045 in 'Message Item Types' section.

## 2.199 RelatedAgents <RltdAgts>

**Presence:** [0..1]

**Definition:** Set of elements used to identify the agents related to the underlying transaction.

**Type:** This message item is composed of the following **TransactionAgents2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.200</a>		DebtorAgent	<DbtrAgt>	[0..1]	±
<a href="#">2.201</a>		CreditorAgent	<CdtrAgt>	[0..1]	±
<a href="#">2.202</a>		IntermediaryAgent1	<IntrmyAgt1>	[0..1]	±
<a href="#">2.203</a>		IntermediaryAgent2	<IntrmyAgt2>	[0..1]	±
<a href="#">2.204</a>		IntermediaryAgent3	<IntrmyAgt3>	[0..1]	±
<a href="#">2.205</a>		ReceivingAgent	<RcvgAgt>	[0..1]	±
<a href="#">2.206</a>		DeliveringAgent	<DlvrgAgt>	[0..1]	±
<a href="#">2.207</a>		IssuingAgent	<IssgAgt>	[0..1]	±
<a href="#">2.208</a>		SettlementPlace	<SttlmPlc>	[0..1]	±
<a href="#">2.209</a>		Proprietary	<Prtry>	[0..*]	

## 2.200 DebtorAgent <DbtrAgt>

**Presence:** [0..1]

**Definition:** Financial institution servicing an account for the debtor.

**Type:** This message item is composed of the following **BranchAndFinancialInstitutionIdentification4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
	BranchIdentification	<BrnchId>	[0..1]	

For additional Type information, please refer to **BranchAndFinancialInstitutionIdentification4** p.956 in 'Message Item Types' section.

## 2.201 CreditorAgent <CdtrAgt>

**Presence:** [0..1]

**Definition:** Financial institution servicing an account for the creditor.

**Type:** This message item is composed of the following **BranchAndFinancialInstitutionIdentification4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
	BranchIdentification	<BrnchId>	[0..1]	

For additional Type information, please refer to **BranchAndFinancialInstitutionIdentification4** p.956 in 'Message Item Types' section.

## 2.202 IntermediaryAgent1 <IntrmyAgt1>

**Presence:** [0..1]

**Definition:** Agent between the debtor's agent and the creditor's agent.

Usage: If more than one intermediary agent is present, then IntermediaryAgent1 identifies the agent between the DebtorAgent and the IntermediaryAgent2.

**Type:** This message item is composed of the following **BranchAndFinancialInstitutionIdentification4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
	BranchIdentification	<BrnchId>	[0..1]	

For additional Type information, please refer to **BranchAndFinancialInstitutionIdentification4** p.956 in 'Message Item Types' section.

## 2.203 IntermediaryAgent2 <IntrmyAgt2>

**Presence:** [0..1]

**Definition:** Agent between the debtor's agent and the creditor's agent.

Usage: If more than two intermediary agents are present, then IntermediaryAgent2 identifies the agent between the IntermediaryAgent1 and the IntermediaryAgent3.

**Type:** This message item is composed of the following **BranchAndFinancialInstitutionIdentification4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
	BranchIdentification	<BrnchId>	[0..1]	

For additional Type information, please refer to **BranchAndFinancialInstitutionIdentification4** p.956 in 'Message Item Types' section.

## 2.204 IntermediaryAgent3 <IntrmyAgt3>

**Presence:** [0..1]

**Definition:** Agent between the debtor's agent and the creditor's agent.

Usage: If IntermediaryAgent3 is present, then it identifies the agent between the IntermediaryAgent 2 and the CreditorAgent.

**Type:** This message item is composed of the following **BranchAndFinancialInstitutionIdentification4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
	BranchIdentification	<BrnchId>	[0..1]	

For additional Type information, please refer to **BranchAndFinancialInstitutionIdentification4** p.956 in 'Message Item Types' section.

## 2.205 ReceivingAgent <RcvgAgt>

**Presence:** [0..1]

**Definition:** Party that receives securities from the delivering agent at the place of settlement, such as central securities depository.

Can also be used in the context of treasury operations.

**Type:** This message item is composed of the following **BranchAndFinancialInstitutionIdentification4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
	BranchIdentification	<BrnchId>	[0..1]	

For additional Type information, please refer to **BranchAndFinancialInstitutionIdentification4** p.956 in 'Message Item Types' section.

## 2.206 DeliveringAgent <DlvrgAgt>

**Presence:** [0..1]

**Definition:** Party that delivers securities to the receiving agent at the place of settlement, such as a central securities depository.

Can also be used in the context of treasury operations.

**Type:** This message item is composed of the following **BranchAndFinancialInstitutionIdentification4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
	BranchIdentification	<BrnchId>	[0..1]	

For additional Type information, please refer to **BranchAndFinancialInstitutionIdentification4** p.956 in 'Message Item Types' section.

## 2.207 IssuingAgent <IssgAgt>

**Presence:** [0..1]

**Definition:** Legal entity that has the right to issue securities.

**Type:** This message item is composed of the following **BranchAndFinancialInstitutionIdentification4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
	BranchIdentification	<BrnchId>	[0..1]	

For additional Type information, please refer to **BranchAndFinancialInstitutionIdentification4** p.956 in 'Message Item Types' section.

## 2.208 SettlementPlace <SttlmPlc>

**Presence:** [0..1]

**Definition:** Place where settlement of the securities takes place.

Usage: This is typed by a financial institution identification as this is the standard way to identify a securities settlement agent/central system.

**Type:** This message item is composed of the following **BranchAndFinancialInstitutionIdentification4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
	BranchIdentification	<BrnchId>	[0..1]	

For additional Type information, please refer to **BranchAndFinancialInstitutionIdentification4** p.956 in 'Message Item Types' section.

## 2.209 Proprietary <Prtry>

**Presence:** [0..\*]

**Definition:** Proprietary agent related to the underlying transaction.

**Type:** This message item is composed of the following **ProprietaryAgent2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.210</u>		Type	<Tp>	[1..1]	Text
<u>2.211</u>		Agent	<Agt>	[1..1]	±

### 2.210 Type <Tp>

**Presence:** [1..1]

**Definition:** Specifies the type of proprietary agent.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 2.211 Agent <Agt>

**Presence:** [1..1]

**Definition:** Organisation established primarily to provide financial services.

**Type:** This message item is composed of the following **BranchAndFinancialInstitutionIdentification4** element(s):



Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
	BranchIdentification	<BrnchId>	[0..1]	

For additional Type information, please refer to **BranchAndFinancialInstitutionIdentification4** p.956 in 'Message Item Types' section.

## 2.212 Purpose <Purp>

**Presence:** [0..1]

**Definition:** Underlying reason for the payment transaction.

Usage: Purpose is used by the end-customers, that is initiating party, (ultimate) debtor, (ultimate) creditor to provide information concerning the nature of the payment. Purpose is a content element, which is not used for processing by any of the agents involved in the payment chain.

**Type:** This message item is composed of one of the following **Purpose2Choice** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.213</u>	{Or	Code	<Cd>	[1..1]	Code
<u>2.214</u>	Or}	Proprietary	<Prtry>	[1..1]	Text

## 2.213 Code <Cd>

**Presence:** [1..1]

This message item is part of choice **2.212 Purpose**.

**Definition:** Underlying reason for the payment transaction, as published in an external purpose code list.

**Data Type:** ExternalPurpose1Code

**Format:** maxLength: 4  
minLength: 1

## 2.214 Proprietary <Prtry>

**Presence:** [1..1]

This message item is part of choice **2.212 Purpose**.

**Definition:** Purpose, in a proprietary form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.215 RelatedRemittanceInformation <RltdRmtInf>

**Presence:** [0..10]

**Definition:** Set of elements used to provide information related to the handling of the remittance information by any of the agents in the transaction processing chain.

**Type:** This message item is composed of the following **RemittanceLocation2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.216</a>		RemittanceIdentification	<RmtId>	[0..1]	Text
<a href="#">2.217</a>		RemittanceLocationMethod	<RmtLctnMtd>	[0..1]	Code
<a href="#">2.218</a>		RemittanceLocationElectronicAddress	<RmtLctnElctrncAdr>	[0..1]	Text
<a href="#">2.219</a>		RemittanceLocationPostalAddress	<RmtLctnPstlAdr>	[0..1]	

## 2.216 RemittanceIdentification <RmtId>

**Presence:** [0..1]

**Definition:** Unique identification, as assigned by the initiating party, to unambiguously identify the remittance information sent separately from the payment instruction, such as a remittance advice.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.217 RemittanceLocationMethod <RmtLctnMtd>

**Presence:** [0..1]

**Definition:** Method used to deliver the remittance advice information.

**Data Type:** Code

When this message item is present, one of the following **RemittanceLocationMethod2Code** values must be used:

Code	Name	Definition
EDIC	ElectronicDataInterchange	Remittance advice information must be sent through Electronic Data Interchange (EDI).
EMAL	EMail	Remittance advice information must be sent through e-mail.
FAXI	Fax	Remittance advice information must be faxed.
POST	Post	Remittance advice information must be sent through postal services.
SMSM	SMS	Remittance advice information must be sent through by phone as a short message service (SMS).
URID	UniformResourceIdentifier	Remittance advice information needs to be sent to a Uniform Resource Identifier (URI). URI is a compact string of characters that uniquely identify an abstract or physical resource. URI's are the super-set of identifiers, such as URLs, email addresses, ftp sites, etc, and as such, provide the syntax for all of the identification schemes.

## 2.218 RemittanceLocationElectronicAddress <RmtLctnElctrncAdr>

**Presence:** [0..1]

**Definition:** Electronic address to which an agent is to send the remittance information.

**Data Type:** Max2048Text

**Format:** maxLength: 2048  
minLength: 1

## 2.219 RemittanceLocationPostalAddress <RmtLctnPstlAdr>

**Presence:** [0..1]

**Definition:** Postal address to which an agent is to send the remittance information.

**Type:** This message item is composed of the following *NameAndAddress10* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.220</u>		Name	<Nm>	[1..1]	Text
<u>2.221</u>		Address	<Adr>	[1..1]	±

## 2.220 Name <Nm>

**Presence:** [1..1]

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

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

## 2.221 Address <Adr>

**Presence:** [1..1]

**Definition:** Postal address of a party.

**Type:** This message item is composed of the following *PostalAddress6* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	AddressType	<AdrTp>	[0..1]	Code
	Department	<Dept>	[0..1]	Text
	SubDepartment	<SubDept>	[0..1]	Text
	StreetName	<StrtNm>	[0..1]	Text
	BuildingNumber	<BldgNb>	[0..1]	Text
	PostCode	<PstCd>	[0..1]	Text
	TownName	<TwnNm>	[0..1]	Text
	CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
	Country	<Ctry>	[0..1]	Code
	AddressLine	<AdrLine>	[0..7]	Text

For additional Type information, please refer to *PostalAddress6* p.1099 in 'Message Item Types' section.

## 2.222 RemittanceInformation <RmtInf>

**Presence:** [0..1]

**Definition:** Structured information that enables the matching, ie, reconciliation, of a payment with the items that the payment is intended to settle, such as commercial invoices in an account receivable system.

**Type:** This message item is composed of the following *RemittanceInformation5* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.223</a>		Unstructured	<Ustrd>	[0..*]	Text
<a href="#">2.224</a>		Structured	<Strd>	[0..*]	

## 2.223 Unstructured <Ustrd>

**Presence:** [0..\*]

**Definition:** Information supplied to enable the matching/reconciliation of an entry with the items that the payment is intended to settle, such as commercial invoices in an accounts' receivable system, in an unstructured form.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

## 2.224 Structured <Strd>

**Presence:** [0..\*]

**Definition:** Information supplied to enable the matching/reconciliation of an entry with the items that the payment is intended to settle, such as commercial invoices in an accounts' receivable system, in a structured form.

**Type:** This message item is composed of the following *StructuredRemittanceInformation7* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.225</a>		ReferredDocumentInformation	<RfrdDocInf>	[0..*]	
<a href="#">2.233</a>		ReferredDocumentAmount	<RfrdDocAmt>	[0..1]	
<a href="#">2.244</a>		CreditorReferenceInformation	<CdtrRefInf>	[0..1]	
<a href="#">2.251</a>		Invoicer	<Invcr>	[0..1]	±
<a href="#">2.252</a>		Invoicee	<Invcee>	[0..1]	±
<a href="#">2.253</a>		AdditionalRemittanceInformation	<AddtlRmtInf>	[0..3]	Text

## 2.225 ReferredDocumentInformation <RfrdDocInf>

**Presence:** [0..\*]

**Definition:** Set of elements used to identify the documents referred to in the remittance information.

**Type:** This message item is composed of the following *ReferredDocumentInformation3* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.226</a>		Type	<Tp>	[0..1]	
<a href="#">2.231</a>		Number	<Nb>	[0..1]	Text
<a href="#">2.232</a>		RelatedDate	<RltdDt>	[0..1]	DateTime

## 2.226 Type <Tp>

**Presence:** [0..1]

**Definition:** Specifies the type of referred document.

**Type:** This message item is composed of the following *ReferredDocumentType2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.227</u>		CodeOrProprietary	<CdOrPrtry>	[1..1]	
<u>2.230</u>		Issuer	<Issr>	[0..1]	Text

## 2.227 CodeOrProprietary <CdOrPrtry>

**Presence:** [1..1]

**Definition:** Provides the type details of the referred document.

**Type:** This message item is composed of one of the following *ReferredDocumentType1Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.228</u>	{Or	Code	<Cd>	[1..1]	Code
<u>2.229</u>	Or}	Proprietary	<Prtry>	[1..1]	Text

## 2.228 Code <Cd>

**Presence:** [1..1]

This message item is part of choice 2.227 *CodeOrProprietary*.

**Definition:** Document type in a coded form.

**Data Type:** Code

One of the following *DocumentType5Code* values must be used:

Code	Name	Definition
AROI	AccountReceivableOpenItem	Document is a payment that applies to a specific source document.
BOLD	BillOfLading	Document is a shipping notice.
CINV	CommercialInvoice	Document is an invoice.
CMCN	CommercialContract	Document is an agreement between the parties, stipulating the terms and conditions of the delivery of goods or services.
CNFA	CreditNoteRelatedToFinancialAdjustment	Document is a credit note for the final amount settled for a commercial transaction.
CREN	CreditNote	Document is a credit note.
DEBN	DebitNote	Document is a debit note.
DISP	DispatchAdvice	Document is a dispatch advice.
DNFA	DebitNoteRelatedToFinancialAdjustment	Document is a debit note for the final amount settled for a commercial transaction.
HIRI	HireInvoice	Document is an invoice for the hiring of human resources or renting goods or equipment.

Code	Name	Definition
MSIN	MeteredServiceInvoice	Document is an invoice claiming payment for the supply of metered services, eg, gas or electricity, supplied to a fixed meter.
SBIN	SelfBilledInvoice	Document is an invoice issued by the debtor.
SOAC	StatementOfAccount	Document is a statement of the transactions posted to the debtor's account at the supplier.
TSUT	TradeServicesUtilityTransaction	Document is a transaction identifier as assigned by the Trade Services Utility.
VCHR	Voucher	Document is an electronic payment document.

## 2.229 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 2.227 CodeOrProprietary.*

**Definition:** Proprietary identification of the type of the remittance document.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.230 Issuer <Issr>

**Presence:** [0..1]

**Definition:** Identification of the issuer of the reference document type.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.231 Number <Nb>

**Presence:** [0..1]

**Definition:** Unique and unambiguous identification of the referred document.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.232 RelatedDate <RltdDt>

**Presence:** [0..1]

**Definition:** Date associated with the referred document.

**Data Type:** ISODate

## 2.233 ReferredDocumentAmount <RfrdDocAmt>

**Presence:** [0..1]

**Definition:** Set of elements used to provide details on the amounts of the referred document.

**Type:** *This message item is composed of the following **RemittanceAmount1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.234</a>		DuePayableAmount	<DuePyblAmt>	[0..1]	Amount
<a href="#">2.235</a>		DiscountAppliedAmount	<DscntApldAmt>	[0..1]	Amount
<a href="#">2.236</a>		CreditNoteAmount	<CdtNoteAmt>	[0..1]	Amount
<a href="#">2.237</a>		TaxAmount	<TaxAmt>	[0..1]	Amount
<a href="#">2.238</a>		AdjustmentAmountAndReason	<AdjstmntAmtAndRsn>	[0..*]	
<a href="#">2.243</a>		RemittedAmount	<RmtdAmt>	[0..1]	Amount

## 2.234 DuePayableAmount <DuePyblAmt>

**Presence:** [0..1]

**Impacted by:** ☒ [R4](#), ☒ [R7](#)

**Definition:** Amount specified is the exact amount due and payable to the creditor.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 2.235 DiscountAppliedAmount <DscntApldAmt>

**Presence:** [0..1]

**Impacted by:** ☒ [R4](#), ☒ [R7](#)

**Definition:** Amount of money that results from the application of an agreed discount to the amount due and payable to the creditor.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 2.236 CreditNoteAmount <CdtNoteAmt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Amount specified for the referred document is the amount of a credit note.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 2.237 TaxAmount <TaxAmt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Quantity of cash resulting from the calculation of the tax.



**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 2.238 AdjustmentAmountAndReason <AdjstmntAmtAndRsn>

**Presence:** [0..\*]

**Definition:** Set of elements used to provide information on the amount and reason of the document adjustment.

**Type:** *This message item is composed of the following **DocumentAdjustment1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.239</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">2.240</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code
<a href="#">2.241</a>		Reason	<Rsn>	[0..1]	Text
<a href="#">2.242</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text

## 2.239 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Amount of money of the document adjustment.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**2.240 CreditDebitIndicator <CdtDbtInd>****Presence:** [0..1]**Definition:** Specifies whether the adjustment must be subtracted or added to the total amount.**Data Type:** Code*When this message item is present, one of the following **CreditDebitCode** values must be used:*

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

**2.241 Reason <Rsn>****Presence:** [0..1]**Definition:** Specifies the reason for the adjustment.**Data Type:** Max4Text**Format:** maxLength: 4  
minLength: 1**2.242 AdditionalInformation <AddtlInf>****Presence:** [0..1]**Definition:** Provides further details on the document adjustment.**Data Type:** Max140Text**Format:** maxLength: 140  
minLength: 1**2.243 RemittedAmount <RmtdAmt>****Presence:** [0..1]**Impacted by:** ☒ R4, ☒ R7**Definition:** Amount of money remitted for the referred document.**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**2.244 CreditorReferenceInformation <CdtrRefInf>****Presence:** [0..1]**Definition:** Reference information provided by the creditor to allow the identification of the underlying documents.**Type:** This message item is composed of the following *CreditorReferenceInformation2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.245</u>		Type	<Tp>	[0..1]	
<u>2.250</u>		Reference	<Ref>	[0..1]	Text

**2.245 Type <Tp>****Presence:** [0..1]**Definition:** Specifies the type of creditor reference.**Type:** This message item is composed of the following *CreditorReferenceType2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.246</u>		CodeOrProprietary	<CdOrPrtry>	[1..1]	
<u>2.249</u>		Issuer	<Issr>	[0..1]	Text

**2.246 CodeOrProprietary <CdOrPrtry>****Presence:** [1..1]**Definition:** Coded or proprietary format creditor reference type.**Type:** This message item is composed of one of the following *CreditorReferenceType1Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.247</u>	{Or	Code	<Cd>	[1..1]	Code

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.248</u>	Or}	Proprietary	<Prtry>	[1..1]	Text

## 2.247 Code <Cd>

**Presence:** [1..1]

*This message item is part of choice 2.246 CodeOrProprietary.*

**Definition:** Type of creditor reference, in a coded form.

**Data Type:** Code

*One of the following **DocumentType3Code** values must be used:*

Code	Name	Definition
DISP	DispatchAdvice	Document is a dispatch advice.
FXDR	ForeignExchangeDealReference	Document is a pre-agreed or pre-arranged foreign exchange transaction to which the payment transaction refers.
PUOR	PurchaseOrder	Document is a purchase order.
RADM	RemittanceAdviceMessage	Document is a remittance advice sent separately from the current transaction.
RPIN	RelatedPaymentInstruction	Document is a linked payment instruction to which the current payment instruction is related, eg, in a cover scenario.
SCOR	StructuredCommunicationReference	Document is a structured communication reference provided by the creditor to identify the referred transaction.

## 2.248 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 2.246 CodeOrProprietary.*

**Definition:** Creditor reference type, in a proprietary form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.249 Issuer <lssr>

**Presence:** [0..1]

**Definition:** Entity that assigns the credit reference type.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.250 Reference <Ref>

**Presence:** [0..1]

**Definition:** Unique reference, as assigned by the creditor, to unambiguously refer to the payment transaction.

Usage: If available, the initiating party should provide this reference in the structured remittance information, to enable reconciliation by the creditor upon receipt of the amount of money.

If the business context requires the use of a creditor reference or a payment remit identification, and only one identifier can be passed through the end-to-end chain, the creditor's reference or payment remittance identification should be quoted in the end-to-end transaction identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.251 Invoicer <Invcr>

**Presence:** [0..1]

**Definition:** Identification of the organisation issuing the invoice, when it is different from the creditor or ultimate creditor.

**Type:** This message item is composed of the following **PartyIdentification32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Name	<Nm>	[0..1]	Text
	PostalAddress	<PstlAdr>	[0..1]	
	Identification	<Id>	[0..1]	
	CountryOfResidence	<CtryOfRes>	[0..1]	Code
	ContactDetails	<CtctDtls>	[0..1]	

For additional Type information, please refer to **PartyIdentification32** p.1045 in 'Message Item Types' section.

## 2.252 Invoicee <Invcee>

**Presence:** [0..1]

**Definition:** Identification of the party to whom an invoice is issued, when it is different from the debtor or ultimate debtor.

**Type:** This message item is composed of the following **PartyIdentification32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Name	<Nm>	[0..1]	Text
	PostalAddress	<PstlAdr>	[0..1]	
	Identification	<Id>	[0..1]	
	CountryOfResidence	<CtryOfRes>	[0..1]	Code
	ContactDetails	<CtctDtls>	[0..1]	

For additional Type information, please refer to **PartyIdentification32** p.1045 in 'Message Item Types' section.

## 2.253 AdditionalRemittanceInformation <AddtlRmtInf>

**Presence:** [0..3]

**Definition:** Additional information, in free text form, to complement the structured remittance information.

**Data Type:** Max140Text

**Format:** maxLength: 140

minLength: 1

## 2.254 RelatedDates <RltdDts>

**Presence:** [0..1]

**Definition:** Set of elements used to identify the dates related to the underlying transactions.

**Type:** This message item is composed of the following *TransactionDates2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.255</a>		AcceptanceDateTime	<AcptncDtTm>	[0..1]	DateTime
<a href="#">2.256</a>		TradeActivityContractualSettlementDate	<TradActvtyCtrctlSttlmDt>	[0..1]	DateTime
<a href="#">2.257</a>		TradeDate	<TradDt>	[0..1]	DateTime
<a href="#">2.258</a>		InterbankSettlementDate	<IntrBkSttlmDt>	[0..1]	DateTime
<a href="#">2.259</a>		StartDate	<StartDt>	[0..1]	DateTime
<a href="#">2.260</a>		EndDate	<EndDt>	[0..1]	DateTime
<a href="#">2.261</a>		TransactionDateTime	<TxDtTm>	[0..1]	DateTime
<a href="#">2.262</a>		Proprietary	<Prtry>	[0..*]	

## 2.255 AcceptanceDateTime <AcptncDtTm>

**Presence:** [0..1]

**Definition:** Point in time when the payment order from the initiating party meets the processing conditions of the account servicing agent. This means that the account servicing agent has received the payment order and has applied checks such as authorisation, availability of funds.

**Data Type:** ISODateTime

## 2.256 TradeActivityContractualSettlementDate <TradActvtyCtrctlSttlmDt>

**Presence:** [0..1]

**Definition:** Identifies when an amount of money should have contractually been credited or debited the account versus when the amount of money was actually settled (debited/credited) on the cash account.

**Data Type:** ISODate

## 2.257 TradeDate <TradDt>

**Presence:** [0..1]

**Definition:** Date on which the trade was executed.

**Data Type:** ISODate

**2.258 InterbankSettlementDate <IntrBkSttlmDt>****Presence:** [0..1]**Definition:** Date on which the amount of money ceases to be available to the agent that owes it and when the amount of money becomes available to the agent to which it is due.**Data Type:** ISODate**2.259 StartDate <StartDt>****Presence:** [0..1]**Definition:** Start date of the underlying transaction, such as a treasury transaction, an investment plan.**Data Type:** ISODate**2.260 EndDate <EndDt>****Presence:** [0..1]**Definition:** End date of the underlying transaction, such as a treasury transaction, an investment plan.**Data Type:** ISODate**2.261 TransactionDateTime <TxDtTm>****Presence:** [0..1]**Definition:** Date and time of the underlying transaction.**Data Type:** ISODatetime**2.262 Proprietary <Prtry>****Presence:** [0..\*]**Definition:** Proprietary date related to the underlying transaction.**Type:** *This message item is composed of the following **ProprietaryDate2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.263</a>		Type	<Tp>	[1..1]	Text
<a href="#">2.264</a>		Date	<Dt>	[1..1]	±

**2.263 Type <Tp>****Presence:** [1..1]**Definition:** Specifies the type of date.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**2.264 Date <Dt>****Presence:** [1..1]**Definition:** Date in ISO format.**Type:** *This message item is composed of one of the following **DateAndDateTimeChoice** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Date	<Dt>	[1..1]	DateTime
Or}	DateTime	<DtTm>	[1..1]	DateTime

For additional Type information, please refer to ***DateAndDateTimeChoice*** p.953 in 'Message Item Types' section.

## 2.265 RelatedPrice <RltdPric>

**Presence:** [0..1]

**Definition:** Set of elements used to identify the price information related to the underlying transaction.

**Type:** This message item is composed of one of the following ***TransactionPrice2Choice*** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.266</u>	{Or	DealPrice	<DealPric>	[1..1]	Amount
<u>2.267</u>	Or}	Proprietary	<Prtry>	[1..*]	

## 2.266 DealPrice <DealPric>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R7

This message item is part of choice 2.265 ***RelatedPrice***.

**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).

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: ***Currency*** (***Ccy***) which is typed by ***ActiveOrHistoricCurrencyCode***.

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006



## 2.267 Proprietary <Prtry>

**Presence:** [1..\*]

*This message item is part of choice 2.265 **RelatedPrice**.*

**Definition:** Proprietary price specification related to the underlying transaction.

**Type:** *This message item is composed of the following **ProprietaryPrice2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.268</u>		Type	<Tp>	[1..1]	Text
<u>2.269</u>		Price	<Pric>	[1..1]	Amount

## 2.268 Type <Tp>

**Presence:** [1..1]

**Definition:** Specifies the type of price.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.269 Price <Pric>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Proprietary price specification related to the underlying transaction.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 2.270 RelatedQuantities <RltdQties>

**Presence:** [0..\*]

**Definition:** Set of elements used to identify the related quantities, such as securities, in the underlying transaction.

**Type:** This message item is composed of one of the following **TransactionQuantities1Choice** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.271</u>	{Or	Quantity	<Qty>	[1..1]	±
<u>2.272</u>	Or}	Proprietary	<Prtry>	[1..1]	

## 2.271 Quantity <Qty>

**Presence:** [1..1]

This message item is part of choice **2.270 RelatedQuantities**.

**Definition:** Specifies the quantity (eg of securities) in the underlying transaction.

**Type:** This message item is composed of one of the following **FinancialInstrumentQuantityChoice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Unit	<Unit>	[1..1]	Quantity
Or	FaceAmount	<FaceAmt>	[1..1]	Amount
Or}	AmortisedValue	<AmtdsdVal>	[1..1]	Amount

For additional Type information, please refer to **FinancialInstrumentQuantityChoice** p.1114 in 'Message Item Types' section.

## 2.272 Proprietary <Prtry>

**Presence:** [1..1]

This message item is part of choice **2.270 RelatedQuantities**.

**Definition:** Proprietary quantities specification defined in the underlying transaction.

**Type:** This message item is composed of the following **ProprietaryQuantity1** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.273</u>		Type	<Tp>	[1..1]	Text
<u>2.274</u>		Quantity	<Qty>	[1..1]	Text

## 2.273 Type <Tp>

**Presence:** [1..1]

**Definition:** Identifies the type of proprietary quantity reported.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.274 Quantity <Qty>

**Presence:** [1..1]

**Definition:** Provides the proprietary quantity in free format.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.275 FinancialInstrumentIdentification <FinInstrmId>

**Presence:** [0..1]

**Definition:** Identification of a security, as assigned under a formal or proprietary identification scheme.

**Type:** This message item is composed of one of the following *SecurityIdentification4Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
2.276	{Or	ISIN	<ISIN>	[1..1]	Identifier
2.277	Or}	Proprietary	<Prtry>	[1..1]	

## 2.276 ISIN <ISIN>

**Presence:** [1..1]

*This message item is part of choice 2.275 **FinancialInstrumentIdentification**.*

**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.

**Data Type:** ISINIdentifier

**Format:** [A-Z0-9]{12,12}

## 2.277 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 2.275 **FinancialInstrumentIdentification**.*

**Definition:** Proprietary identification of an underlying financial instrument.

**Type:** This message item is composed of the following *AlternateSecurityIdentification2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
2.278		Type	<Tp>	[1..1]	Text
2.279		Identification	<Id>	[1..1]	Text

## 2.278 Type <Tp>

**Presence:** [1..1]

**Definition:** Identifies the type of financial instrument identifier type.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.279 Identification <Id>

**Presence:** [1..1]

**Definition:** Unique and unambiguous identifier of a security.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.280 Tax <Tax>

**Presence:** [0..1]

**Definition:** Set of elements used to provide details on the tax.

**Type:** This message item is composed of the following *TaxInformation3* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Creditor	<Cdtr>	[0..1]	
	Debtor	<Dbtr>	[0..1]	
	AdministrationZone	<AdmstnZn>	[0..1]	Text
	ReferenceNumber	<RefNb>	[0..1]	Text
	Method	<Mtd>	[0..1]	Text
	TotalTaxableBaseAmount	<TtlTaxblBaseAmt>	[0..1]	Amount
	TotalTaxAmount	<TtlTaxAmt>	[0..1]	Amount
	Date	<Dt>	[0..1]	DateTime
	SequenceNumber	<SeqNb>	[0..1]	Quantity
	Record	<Rcrd>	[0..*]	

For additional Type information, please refer to *TaxInformation3* p.1173 in 'Message Item Types' section.

## 2.281 ReturnInformation <RtrInf>

**Presence:** [0..1]

**Definition:** Set of elements used to provide the return information.

**Type:** This message item is composed of the following *ReturnReasonInformation10* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.282</u>		OriginalBankTransactionCode	<OrgnlBkTxCd>	[0..1]	
<u>2.291</u>		Originator	<Orgtr>	[0..1]	±
<u>2.292</u>		Reason	<Rsn>	[0..1]	
<u>2.295</u>		AdditionalInformation	<AddtlInf>	[0..*]	Text

**Rule(s):** ReturnReasonRule ☒

If Reason/Code is equal to NARR, then AdditionalInformation must be present.  
(Fatal) Error Code: Sw.Stds.X00077

## 2.282 OriginalBankTransactionCode <OrgnlBkTxCd>

**Presence:** [0..1]

**Impacted by:** R9

**Definition:** Bank transaction code included in the original entry for the transaction.

**Type:** This message item is composed of the following *BankTransactionCodeStructure4* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.283</u>		Domain	<Domn>	[0..1]	
<u>2.288</u>		Proprietary	<Prtry>	[0..1]	

**Rule(s):** DomainOrProprietaryRule ☒

Either Proprietary or Domain or both must be present.

(Fatal) Error Code: Sw.Stds.X00104

FamilyAndSubFamilyRule

If a specific (non-generic) Family code is not present, then a specific (non-generic) SubFamily code is not allowed.

## 2.283 Domain <Domn>

**Presence:** [0..1]

**Impacted by:** ☒ R8

**Definition:** Set of elements used to provide the domain, the family and the sub-family of the bank transaction code, in a structured and hierarchical format.

Usage: If a specific family or sub-family code cannot be provided, the generic family code defined for the domain or the generic sub-family code defined for the family should be provided.

**Type:** This message item is composed of the following *BankTransactionCodeStructure5* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.284</u>		Code	<Cd>	[1..1]	Code
<u>2.285</u>		Family	<Fmly>	[1..1]	

## 2.284 Code <Cd>

**Presence:** [1..1]

**Definition:** Specifies the business area of the underlying transaction.

**Data Type:** ExternalBankTransactionDomain1Code

**Format:** maxLength: 4  
minLength: 1

## 2.285 Family <Fmly>

**Presence:** [1..1]

**Definition:** Specifies the family and the sub-family of the bank transaction code, within a specific domain, in a structured and hierarchical format.

**Type:** This message item is composed of the following *BankTransactionCodeStructure6* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.286</u>		Code	<Cd>	[1..1]	Code

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.287</u>		SubFamilyCode	<SubFmlyCd>	[1..1]	Code

## 2.286 Code <Cd>

**Presence:** [1..1]

**Definition:** Specifies the family within a domain.

**Data Type:** ExternalBankTransactionFamily1Code

**Format:** maxLength: 4

minLength: 1

## 2.287 SubFamilyCode <SubFmlyCd>

**Presence:** [1..1]

**Definition:** Specifies the sub-product family within a specific family.

**Data Type:** ExternalBankTransactionSubFamily1Code

**Format:** maxLength: 4

minLength: 1

## 2.288 Proprietary <Prtry>

**Presence:** [0..1]

**Impacted by:** ☒ R8

**Definition:** Bank transaction code in a proprietary form, as defined by the issuer.

**Type:** This message item is composed of the following *ProprietaryBankTransactionCodeStructure1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.289</u>		Code	<Cd>	[1..1]	Text
<u>2.290</u>		Issuer	<Issr>	[0..1]	Text

## 2.289 Code <Cd>

**Presence:** [1..1]

**Definition:** Proprietary bank transaction code to identify the underlying transaction.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 2.290 Issuer <Issr>

**Presence:** [0..1]

**Definition:** Identification of the issuer of the proprietary bank transaction code.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 2.291 Originator <Orgtr>

**Presence:** [0..1]

**Definition:** Party that issues the return.

**Type:** This message item is composed of the following *PartyIdentification32* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Name	<Nm>	[0..1]	Text
	PostalAddress	<PstlAdr>	[0..1]	
	Identification	<Id>	[0..1]	
	CountryOfResidence	<CtryOfRes>	[0..1]	Code
	ContactDetails	<CtctDtls>	[0..1]	

For additional Type information, please refer to *PartyIdentification32* p.1045 in 'Message Item Types' section.

## 2.292 Reason <Rsn>

**Presence:** [0..1]

**Definition:** Specifies the reason for the return.

**Type:** This message item is composed of one of the following *ReturnReason5Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.293</u>	{Or	Code	<Cd>	[1..1]	Code
<u>2.294</u>	Or}	Proprietary	<Prtry>	[1..1]	Text

## 2.293 Code <Cd>

**Presence:** [1..1]

This message item is part of choice 2.292 *Reason*.

**Definition:** Reason for the return, as published in an external reason code list.

**Data Type:** ExternalReturnReason1Code

**Format:** maxLength: 4  
minLength: 1

## 2.294 Proprietary <Prtry>

**Presence:** [1..1]

This message item is part of choice 2.292 *Reason*.

**Definition:** Reason for the return, in a proprietary form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.295 AdditionalInformation <AddtlInf>

**Presence:** [0..\*]

**Impacted by:** ☒ R10

**Definition:** Further details on the return reason.

**Data Type:** Max105Text

**Format:** maxLength: 105  
minLength: 1

## 2.296 CorporateAction <CorpActn>

**Presence:** [0..1]

**Definition:** Set of elements used to identify the underlying corporate action.

**Type:** *This message item is composed of the following **CorporateAction1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.297</u>		Code	<Cd>	[0..1]	Text
<u>2.298</u>		Number	<Nb>	[0..1]	Text
<u>2.299</u>		Proprietary	<Prtry>	[0..1]	Text

### 2.297 Code <Cd>

**Presence:** [0..1]

**Definition:** Specifies the code of corporate action event, in free-text format.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 2.298 Number <Nb>

**Presence:** [0..1]

**Definition:** Reference assigned by the account servicer to unambiguously identify a corporate action event.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 2.299 Proprietary <Prtry>

**Presence:** [0..1]

**Definition:** Proprietary corporate action event information.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.300 SafekeepingAccount <SfkpgAcct>

**Presence:** [0..1]

**Definition:** Safekeeping or investment account. A safekeeping account is an account on which a securities entry is made. An investment account is an account between an investor(s) and a fund manager or a fund. The account can contain holdings in any investment fund or investment fund class managed (or distributed) by the fund manager, within the same fund family.

**Type:** *This message item is composed of the following **CashAccount16** element(s):*



Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	Type	<Tp>	[0..1]	
	Currency	<Ccy>	[0..1]	Code
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to *CashAccount16* p.816 in 'Message Item Types' section.

### 2.301 AdditionalTransactionInformation <AddtlTxInf>

**Presence:** [0..1]

**Definition:** Further details of the transaction.

**Data Type:** Max500Text

**Format:** maxLength: 500  
minLength: 1

### 2.302 AdditionalEntryInformation <AddtlNtryInf>

**Presence:** [0..1]

**Definition:** Further details of the entry.

**Data Type:** Max500Text

**Format:** maxLength: 500  
minLength: 1

### 2.303 AdditionalReportInformation <AddtlRptInf>

**Presence:** [0..1]

**Definition:** Further details of the account report.

**Data Type:** Max500Text

**Format:** maxLength: 500  
minLength: 1

## Business Example

### Narrative

AAAA Banken has agreed to provide an intraday account report to its customer Finpetrol. Each business day, at 12.30 PM, AAAA Banken will provide Finpetrol with an overview of all booked and expected entries since the start of the business day. On 18 October 2010, at 12.30 PM, AAAASESS sends such an intraday BankToCustomerAccountReport to Company Finpetrol. It contains two entries: one booked, and one expected item. It has been pre-agreed between account servicer and account owner that AAAA Banken will not include (expected) balance info in this intraday report.

### Business Description

Element	<XMLTag>	Content
Group Header	<GrpHdr>	
MessageIdentification	<MsgId>	AAAASESS-FP-ACCR001

CreationDateTime	<CreDtTm>	2010-10-18T12:30:00+01:00
MessagePagination	<MsgPgntn>	
PageNumber	<PgNb>	1
LastPageIndicator	<LastPgInd>	TRUE
<b>Report</b>	<b>&lt;Rpt&gt;</b>	
Identification	<Id>	AAAASESS-FP-ACCR001
CreationDateTime	<CreDtTm>	2010-10-18T12:30:00+01:00
FromToDate	<FrToDt>	
FromDateTime	<FrmDtTm>	2010-10-18T08:00:00+01:00
ToDateTime	<ToDtTm>	2010-10-18T12:30:00+01:00
Account	<Acct>	
Identification	<Id>	
Other	<Othr>	
Identification	<Id>	50000000054910000003
Owner	<Ownr>	
Name	<Nm>	FINPETROL
Servicer	<Svcr>	
FinancialInstitutionIdentification	<FinInstnId>	
Name	<Nm>	AAAA BANKEN
PostalAddress	<PstlAdr>	
Country	<Ctry>	SE
Entry	<Ntry>	
Amount	<Amt>	SEK 200000
CreditDebitIndicator	<CdtDbtInd>	DBIT
Status	<Sts>	BOOK
BookingDate	<BookgDt>	
DateTime	<DtTm>	2010-10-18T10:15:00+01:00
ValueDate	<ValDt>	
Date	<Dt>	2010-10-18
AccountServicerReference	<AcctSvcrRef>	AAAASESS-FP-ACCR-01
BankTransactionCode	<BkTxCd>	
Domain	<Domn>	
Code	<Cd>	PAYM
Family	<Fmly>	
Code	<Cd>	0001
SubFamilyCode	<SbFmlyCd>	0003
EntryDetails	<NtryDtls>	

Batch	<Btch	
MessageIdentification	<MsgId>	FINP-0055
PaymentInformationId	<PmtInfID>	FINP-0055/001
NumberOfTransactions	<NbOfTx>	20
Entry	<Ntry>	
Amount	<Amt>	SEK 30000
CreditDebitIndicator	<CdtDbtInd>	CRDT
Status	<Sts>	PDNG
ValueDate	<ValDt>	
Date	<Dt>	2010-10-18
AccountServicerReference	<AcctSvcrRef>	AAAASESS-FP-CONF-FX
BankTransactionCode	<BkTxCd>	
Domain	<Domn>	
Code	<Cd>	TREA
Family	<Fmly>	
Code	<Cd>	0002
SubFamilyCode	<SbFmlyCd>	0000
EntryDetails	<NtryDtls>	
TransactionDetails	<TxDtls>	
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EndToEndIdentification	<EndToEndIdentification>	AAAASS1085FINPSS
AmountDetails	<AmtDtls>	
CountervalueAmount	<CntrValAmt>	
Amount	<Amt>	EUR 3255
CurrencyExchange	<CcyXchg>	
SourceCurrency	<SrcCcy>	EUR
ExchangeRate	<XchRate>	0.1085

## XML Instance

```

<BkToCstmrAcctRpt>
  <GrpHdr>
    <MsgId>AAAASESS-FP-ACCR001</MsgId>
    <CreDtTm>2010-10-18T12:30:00+01:00</CreDtTm>
    <MsgPgntn>
      <PgNb>1</PgNb>
      <LastPgInd>true</LastPgInd>
    </MsgPgntn>
  </GrpHdr>
</Rpt>

```

```
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<CreDtTm>2010-10-18T12:30:00+01:00</CreDtTm>
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  </ValDt>
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    </Domn>
  </BkTxCd>
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      <PmtInfId>FINP-0055-001</PmtInfId>
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    </Btch>
  </NtryDtls>
</Ntry>
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  <CdtDbtInd>CRDT</CdtDbtInd>
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  </ValDt>
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      </Fmly>
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        <EndToEndId>AAAASS1085FINPSS</EndToEndId>
      </Refs>
      <AmtDtls>
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      </AmtDtls>
    </TxDtls>
  </NtryDtls>
</Ntry>
</Rpt>
</BkToCstmrAcctRpt>
```

## MX camt.053.001.02 BankToCustomerStatementV02

### Message Functionality

#### Scope

The BankToCustomerStatement message is sent by the account servicer to an account owner or to a party authorised by the account owner to receive the message. It is used to inform the account owner, or authorised party, of the entries booked to the account, and to provide the owner with balance information on the account at a given point in time.

#### Usage

The BankToCustomerStatement message can contain reports for more than one account. It provides information for cash management and/or reconciliation.

It contains information on booked entries only.

It can include underlying details of transactions that have been included in the entry.

The message is exchanged as defined between the account servicer and the account owner. It provides information on items that have been booked to the account and also balance information. Depending on services and schedule agreed between banks and their customers, statements may be generated and exchanged accordingly, for example for intraday or prior day periods.

It is possible that the receiver of the message is not the account owner, but a party entitled through arrangement with the account owner to receive the account information (also known as recipient).

#### Outline

The BankToCustomerStatement message is composed of two building blocks:

##### A. Group Header

This building block is mandatory and present once. It contains elements such as Message Identification and CreationDateTime.

##### B. Statement

This building block is mandatory and repetitive. It should be repeated for each account on which a statement is provided. The report contains components such as Balance and Entry.

### Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<BkToCstmrStmnt>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.0</u>		GroupHeader	<GrpHdr>	[1..1]		
<u>1.1</u>		MessageIdentification	<MsgId>	[1..1]	Text	
<u>1.2</u>		CreationDateTime	<CreDtTm>	[1..1]	DateTime	
<u>1.3</u>		MessageRecipient	<MsgRcpt>	[0..1]	±	
<u>1.4</u>		MessagePagination	<MsgPgntn>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.5</u>		AdditionalInformation	<AddtlInf>	[0..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		Statement	<Stmnt>	[1..*]		
<u>2.1</u>		Identification	<Id>	[1..1]	Text	
<u>2.2</u>		ElectronicSequenceNumber	<ElctrncSeqNb>	[0..1]	Quantity	
<u>2.3</u>		LegalSequenceNumber	<LglSeqNb>	[0..1]	Quantity	
<u>2.4</u>		CreationDateTime	<CreDtTm>	[1..1]	DateTime	
<u>2.5</u>		FromToDate	<FrToDt>	[0..1]	±	
<u>2.6</u>		CopyDuplicateIndicator	<CpyDplctInd>	[0..1]	Code	
<u>2.7</u>		ReportingSource	<RptgSrc>	[0..1]		
<u>2.8</u>	{Or	Code	<Cd>	[1..1]	Code	
<u>2.9</u>	Or}	Proprietary	<Prtry>	[1..1]	Text	
<u>2.10</u>		Account	<Acct>	[1..1]	±	
<u>2.11</u>		RelatedAccount	<RltdAcct>	[0..1]	±	
<u>2.12</u>		Interest	<Intrst>	[0..*]		
<u>2.13</u>		Type	<Tp>	[0..1]		
<u>2.14</u>	{Or	Code	<Cd>	[1..1]	Code	
<u>2.15</u>	Or}	Proprietary	<Prtry>	[1..1]	Text	
<u>2.16</u>		Rate	<Rate>	[0..*]	±	
<u>2.17</u>		FromToDate	<FrToDt>	[0..1]	±	
<u>2.18</u>		Reason	<Rsn>	[0..1]	Text	
<u>2.19</u>		Balance	<Bal>	[1..*]		
<u>2.20</u>		Type	<Tp>	[1..1]		
<u>2.21</u>		CodeOrProprietary	<CdOrPrtry>	[1..1]		
<u>2.22</u>	{Or	Code	<Cd>	[1..1]	Code	
<u>2.23</u>	Or}	Proprietary	<Prtry>	[1..1]	Text	
<u>2.24</u>		SubType	<SubTp>	[0..1]		
<u>2.25</u>	{Or	Code	<Cd>	[1..1]	Code	
<u>2.26</u>	Or}	Proprietary	<Prtry>	[1..1]	Text	
<u>2.27</u>		CreditLine	<CdtLine>	[0..1]		
<u>2.28</u>		Included	<Incl>	[1..1]	Indicator	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">2.29</a>		Amount	<Amt>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R7</a>
<a href="#">2.30</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R7</a>
<a href="#">2.31</a>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code	
<a href="#">2.32</a>		Date	<Dt>	[1..1]	±	
<a href="#">2.33</a>		Availability	<Avlbt>	[0..*]		<input checked="" type="checkbox"/> <a href="#">R6</a>
<a href="#">2.34</a>		Date	<Dt>	[1..1]		
<a href="#">2.35</a>	{ Or Or }	NumberOfDays	<NbOfDays>	[1..1]	Text	
<a href="#">2.36</a>		ActualDate	<ActlDt>	[1..1]	DateTime	
<a href="#">2.37</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R7</a>
<a href="#">2.38</a>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code	
<a href="#">2.39</a>		TransactionsSummary	<TxsSummry>	[0..1]		
<a href="#">2.40</a>		TotalEntries	<TtlNtries>	[0..1]		<a href="#">G1</a>
<a href="#">2.41</a>		NumberOfEntries	<NbOfNtries>	[0..1]	Text	
<a href="#">2.42</a>		Sum	<Sum>	[0..1]	Quantity	
<a href="#">2.43</a>		TotalNetEntryAmount	<TtlNetNtryAmt>	[0..1]	Quantity	
<a href="#">2.44</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<a href="#">2.45</a>		TotalCreditEntries	<TtlCdtNtries>	[0..1]		
<a href="#">2.46</a>		NumberOfEntries	<NbOfNtries>	[0..1]	Text	
<a href="#">2.47</a>		Sum	<Sum>	[0..1]	Quantity	
<a href="#">2.48</a>		TotalDebitEntries	<TtlDbtNtries>	[0..1]		
<a href="#">2.49</a>		NumberOfEntries	<NbOfNtries>	[0..1]	Text	
<a href="#">2.50</a>		Sum	<Sum>	[0..1]	Quantity	
<a href="#">2.51</a>		TotalEntriesPerBankTransactionCode	<TtlNtriesPerBkTxCd>	[0..*]		<a href="#">G2</a>
<a href="#">2.52</a>		NumberOfEntries	<NbOfNtries>	[0..1]	Text	
<a href="#">2.53</a>		Sum	<Sum>	[0..1]	Quantity	
<a href="#">2.54</a>		TotalNetEntryAmount	<TtlNetNtryAmt>	[0..1]	Quantity	
<a href="#">2.55</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<a href="#">2.56</a>		ForecastIndicator	<FcstInd>	[0..1]	Indicator	
<a href="#">2.57</a>		BankTransactionCode	<BkTxCd>	[1..1]		<a href="#">R9</a>
<a href="#">2.58</a>		Domain	<Domn>	[0..1]		<input checked="" type="checkbox"/> <a href="#">R8</a>



Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">2.59</a>		Code	<Cd>	[1..1]	Code	
<a href="#">2.60</a>		Family	<Fmly>	[1..1]		
<a href="#">2.61</a>		Code	<Cd>	[1..1]	Code	
<a href="#">2.62</a>		SubFamilyCode	<SubFmlyCd>	[1..1]	Code	
<a href="#">2.63</a>		Proprietary	<Prtry>	[0..1]		<input checked="" type="checkbox"/> <a href="#">R8</a>
<a href="#">2.64</a>		Code	<Cd>	[1..1]	Text	
<a href="#">2.65</a>		Issuer	<Issr>	[0..1]	Text	
<a href="#">2.66</a>		Availability	<Avlbty>	[0..*]		
<a href="#">2.67</a>		Date	<Dt>	[1..1]		
<a href="#">2.68</a>	{Or Or}	NumberOfDays	<NbOfDays>	[1..1]	Text	
<a href="#">2.69</a>		ActualDate	<ActlDt>	[1..1]	DateTime	
<a href="#">2.70</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R7</a>
<a href="#">2.71</a>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code	
<a href="#">2.72</a>		Entry	<Ntry>	[0..*]		<a href="#">G3</a>
<a href="#">2.73</a>		EntryReference	<NtryRef>	[0..1]	Text	
<a href="#">2.74</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R7</a>
<a href="#">2.75</a>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code	
<a href="#">2.76</a>		ReversalIndicator	<RvslInd>	[0..1]	Indicator	
<a href="#">2.77</a>		Status	<Sts>	[1..1]	Code	
<a href="#">2.78</a>		BookingDate	<BookgDt>	[0..1]	±	
<a href="#">2.79</a>		ValueDate	<ValDt>	[0..1]	±	
<a href="#">2.80</a>		AccountServicerReference	<AcctSvcrRef>	[0..1]	Text	
<a href="#">2.81</a>		Availability	<Avlbty>	[0..*]		
<a href="#">2.82</a>		Date	<Dt>	[1..1]		
<a href="#">2.83</a>	{Or Or}	NumberOfDays	<NbOfDays>	[1..1]	Text	
<a href="#">2.84</a>		ActualDate	<ActlDt>	[1..1]	DateTime	
<a href="#">2.85</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R7</a>
<a href="#">2.86</a>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code	
<a href="#">2.87</a>		BankTransactionCode	<BkTxCd>	[1..1]		<a href="#">R9</a>
<a href="#">2.88</a>		Domain	<Domn>	[0..1]		<input checked="" type="checkbox"/> <a href="#">R8</a>
<a href="#">2.89</a>		Code	<Cd>	[1..1]	Code	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">2.90</a>		Family	<Fmly>	[1..1]		
<a href="#">2.91</a>		Code	<Cd>	[1..1]	Code	
<a href="#">2.92</a>		SubFamilyCode	<SubFmlyCd>	[1..1]	Code	
<a href="#">2.93</a>		Proprietary	<Prtry>	[0..1]		<input checked="" type="checkbox"/> <a href="#">R8</a>
<a href="#">2.94</a>		Code	<Cd>	[1..1]	Text	
<a href="#">2.95</a>		Issuer	<Issr>	[0..1]	Text	
<a href="#">2.96</a>		CommissionWaiverIndicator	<ComssnWvrInd>	[0..1]	Indicator	
<a href="#">2.97</a>		AdditionalInformationIndicator	<AddtlInfInd>	[0..1]		
<a href="#">2.98</a>		MessageNameIdentification	<MsgNmId>	[0..1]	Text	
<a href="#">2.99</a>		MessageIdentification	<MsgId>	[0..1]	Text	
<a href="#">2.100</a>		AmountDetails	<AmtDtls>	[0..1]	±	
<a href="#">2.101</a>		Charges	<Chrgs>	[0..*]		
<a href="#">2.102</a>		TotalChargesAndTaxAmount	<TtlChrgsAndTaxAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R7</a>
<a href="#">2.103</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R7</a>
<a href="#">2.104</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<a href="#">2.105</a>		Type	<Tp>	[0..1]		
<a href="#">2.106</a>	{Or	Code	<Cd>	[1..1]	Code	
<a href="#">2.107</a>	Or}	Proprietary	<Prtry>	[1..1]	±	
<a href="#">2.108</a>		Rate	<Rate>	[0..1]	Rate	
<a href="#">2.109</a>		Bearer	 	[0..1]	Code	
<a href="#">2.110</a>		Party	<Pty>	[0..1]	±	
<a href="#">2.111</a>		Tax	<Tax>	[0..1]		
<a href="#">2.112</a>		Identification	<Id>	[0..1]	Text	
<a href="#">2.113</a>		Rate	<Rate>	[0..1]	Rate	
<a href="#">2.114</a>		Amount	<Amt>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R7</a>
<a href="#">2.115</a>		TechnicalInputChannel	<TechInptChanl>	[0..1]		
<a href="#">2.116</a>	{Or	Code	<Cd>	[1..1]	Code	
<a href="#">2.117</a>	Or}	Proprietary	<Prtry>	[1..1]	Text	
<a href="#">2.118</a>		Interest	<Intrst>	[0..*]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">2.119</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.120</a>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code	
<a href="#">2.121</a>		Type	<Tp>	[0..1]		
<a href="#">2.122</a>	{ Or Or }	Code	<Cd>	[1..1]	Code	
<a href="#">2.123</a>		Proprietary	<Prtry>	[1..1]	Text	
<a href="#">2.124</a>		Rate	<Rate>	[0..*]	±	
<a href="#">2.125</a>		FromToDate	<FrToDt>	[0..1]	±	
<a href="#">2.126</a>		Reason	<Rsn>	[0..1]	Text	
<a href="#">2.127</a>		EntryDetails	<NtryDtls>	[0..*]		
<a href="#">2.128</a>		Batch	<Btch>	[0..1]		
<a href="#">2.129</a>		MessageIdentification	<MsgId>	[0..1]	Text	
<a href="#">2.130</a>		PaymentInformationIdentification	<PmtInfId>	[0..1]	Text	
<a href="#">2.131</a>		NumberOfTransactions	<NbOfTxS>	[0..1]	Text	
<a href="#">2.132</a>		TotalAmount	<TtlAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.133</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<a href="#">2.134</a>		TransactionDetails	<TxDtls>	[0..*]		
<a href="#">2.135</a>		References	<Refs>	[0..1]		
<a href="#">2.136</a>		MessageIdentification	<MsgId>	[0..1]	Text	
<a href="#">2.137</a>		AccountServicerReference	<AcctSvcrRef>	[0..1]	Text	
<a href="#">2.138</a>		PaymentInformationIdentification	<PmtInfId>	[0..1]	Text	
<a href="#">2.139</a>		InstructionIdentification	<InstrId>	[0..1]	Text	
<a href="#">2.140</a>		EndToEndIdentification	<EndToEndId>	[0..1]	Text	
<a href="#">2.141</a>		TransactionIdentification	<TxId>	[0..1]	Text	
<a href="#">2.142</a>		MandateIdentification	<MndtId>	[0..1]	Text	
<a href="#">2.143</a>		ChequeNumber	<ChqNb>	[0..1]	Text	
<a href="#">2.144</a>		ClearingSystemReference	<ClrSysRef>	[0..1]	Text	
<a href="#">2.145</a>		Proprietary	<Prtry>	[0..1]		
<a href="#">2.146</a>		Type	<Tp>	[1..1]	Text	
<a href="#">2.147</a>		Reference	<Ref>	[1..1]	Text	
<a href="#">2.148</a>		AmountDetails	<AmtDtls>	[0..1]	±	
<a href="#">2.149</a>		Availability	<AvlbtY>	[0..*]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">2.150</a>		Date	<Dt>	[1..1]		
<a href="#">2.151</a>	{Or	NumberOfDays	<NbOfDays>	[1..1]	Text	
<a href="#">2.152</a>	Or}	ActualDate	<ActlDt>	[1..1]	DateTime	
<a href="#">2.153</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.154</a>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code	
<a href="#">2.155</a>		BankTransactionCode	<BkTxCd>	[0..1]		R9
<a href="#">2.156</a>		Domain	<Domn>	[0..1]		<input checked="" type="checkbox"/> R8
<a href="#">2.157</a>		Code	<Cd>	[1..1]	Code	
<a href="#">2.158</a>		Family	<Fmly>	[1..1]		
<a href="#">2.159</a>		Code	<Cd>	[1..1]	Code	
<a href="#">2.160</a>		SubFamilyCode	<SubFmlyCd>	[1..1]	Code	
<a href="#">2.161</a>		Proprietary	<Prtry>	[0..1]		<input checked="" type="checkbox"/> R8
<a href="#">2.162</a>		Code	<Cd>	[1..1]	Text	
<a href="#">2.163</a>		Issuer	<Issr>	[0..1]	Text	
<a href="#">2.164</a>		Charges	<Chrgs>	[0..*]		
<a href="#">2.165</a>		TotalChargesAndTaxAmount	<TtlChrgsAndTaxAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.166</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.167</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<a href="#">2.168</a>		Type	<Tp>	[0..1]		
<a href="#">2.169</a>	{Or	Code	<Cd>	[1..1]	Code	
<a href="#">2.170</a>	Or}	Proprietary	<Prtry>	[1..1]	±	
<a href="#">2.171</a>		Rate	<Rate>	[0..1]	Rate	
<a href="#">2.172</a>		Bearer	 	[0..1]	Code	
<a href="#">2.173</a>		Party	<Pty>	[0..1]	±	
<a href="#">2.174</a>		Tax	<Tax>	[0..1]		
<a href="#">2.175</a>		Identification	<Id>	[0..1]	Text	
<a href="#">2.176</a>		Rate	<Rate>	[0..1]	Rate	
<a href="#">2.177</a>		Amount	<Amt>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.178</a>		Interest	<Intrst>	[0..*]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">2.179</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.180</a>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code	
<a href="#">2.181</a>		Type	<Tp>	[0..1]		
<a href="#">2.182</a>	{ Or Or }	Code	<Cd>	[1..1]	Code	
<a href="#">2.183</a>		Proprietary	<Prtry>	[1..1]	Text	
<a href="#">2.184</a>		Rate	<Rate>	[0..*]	±	
<a href="#">2.185</a>		FromToDate	<FrToDt>	[0..1]	±	
<a href="#">2.186</a>		Reason	<Rsn>	[0..1]	Text	
<a href="#">2.187</a>		RelatedParties	<RltdPties>	[0..1]		
<a href="#">2.188</a>		InitiatingParty	<InitgPty>	[0..1]	±	
<a href="#">2.189</a>		Debtor	<Dbtr>	[0..1]	±	
<a href="#">2.190</a>		DebtorAccount	<DbtrAcct>	[0..1]	±	
<a href="#">2.191</a>		UltimateDebtor	<UltmtDbtr>	[0..1]	±	
<a href="#">2.192</a>		Creditor	<Cdtr>	[0..1]	±	
<a href="#">2.193</a>		CreditorAccount	<CdtrAcct>	[0..1]	±	
<a href="#">2.194</a>		UltimateCreditor	<UltmtCdtr>	[0..1]	±	
<a href="#">2.195</a>		TradingParty	<TradgPty>	[0..1]	±	
<a href="#">2.196</a>		Proprietary	<Prtry>	[0..*]		
<a href="#">2.197</a>		Type	<Tp>	[1..1]	Text	
<a href="#">2.198</a>		Party	<Pty>	[1..1]	±	
<a href="#">2.199</a>		RelatedAgents	<RltdAgts>	[0..1]		
<a href="#">2.200</a>		DebtorAgent	<DbtrAgt>	[0..1]	±	
<a href="#">2.201</a>		CreditorAgent	<CdtrAgt>	[0..1]	±	
<a href="#">2.202</a>		IntermediaryAgent1	<IntrmyAgt1>	[0..1]	±	
<a href="#">2.203</a>		IntermediaryAgent2	<IntrmyAgt2>	[0..1]	±	
<a href="#">2.204</a>		IntermediaryAgent3	<IntrmyAgt3>	[0..1]	±	
<a href="#">2.205</a>		ReceivingAgent	<RcvgAgt>	[0..1]	±	
<a href="#">2.206</a>		DeliveringAgent	<DlvrgAgt>	[0..1]	±	
<a href="#">2.207</a>		IssuingAgent	<IssgAgt>	[0..1]	±	
<a href="#">2.208</a>		SettlementPlace	<SttlmPlc>	[0..1]	±	
<a href="#">2.209</a>		Proprietary	<Prtry>	[0..*]		
<a href="#">2.210</a>		Type	<Tp>	[1..1]	Text	
<a href="#">2.211</a>		Agent	<Agt>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">2.212</a>		Purpose	<Purp>	[0..1]		
<a href="#">2.213</a>	{Or Or}	Code	<Cd>	[1..1]	Code	
<a href="#">2.214</a>		Proprietary	<Prtry>	[1..1]	Text	
<a href="#">2.215</a>		RelatedRemittanceInformation	<RltdRmtInf>	[0..10]		
<a href="#">2.216</a>		RemittanceIdentification	<RmtId>	[0..1]	Text	
<a href="#">2.217</a>		RemittanceLocationMethod	<RmtLctnMtd>	[0..1]	Code	
<a href="#">2.218</a>		RemittanceLocationElectronicAddress	<RmtLctnElctrncAdr>	[0..1]	Text	
<a href="#">2.219</a>		RemittanceLocationPostalAddress	<RmtLctnPstlAdr>	[0..1]		
<a href="#">2.220</a>		Name	<Nm>	[1..1]	Text	
<a href="#">2.221</a>		Address	<Adr>	[1..1]	±	
<a href="#">2.222</a>		RemittanceInformation	<RmtInf>	[0..1]		
<a href="#">2.223</a>		Unstructured	<Ustrd>	[0..*]	Text	
<a href="#">2.224</a>		Structured	<Strd>	[0..*]		
<a href="#">2.225</a>		ReferredDocumentInformation	<RfrdDocInf>	[0..*]		
<a href="#">2.226</a>		Type	<Tp>	[0..1]		
<a href="#">2.227</a>		CodeOrProprietary	<CdOrPrtry>	[1..1]		
<a href="#">2.228</a>	{Or Or}	Code	<Cd>	[1..1]	Code	
<a href="#">2.229</a>		Proprietary	<Prtry>	[1..1]	Text	
<a href="#">2.230</a>		Issuer	<Issr>	[0..1]	Text	
<a href="#">2.231</a>		Number	<Nb>	[0..1]	Text	
<a href="#">2.232</a>		RelatedDate	<RltdDt>	[0..1]	DateTime	
<a href="#">2.233</a>		ReferredDocumentAmount	<RfrdDocAmt>	[0..1]		
<a href="#">2.234</a>		DuePayableAmount	<DuePyblAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.235</a>		DiscountAppliedAmount	<DscntApldAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.236</a>		CreditNoteAmount	<CdtNoteAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.237</a>		TaxAmount	<TaxAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">2.238</a>		AdjustmentAmountAndReason	<AdjstmntAmtAndRsn>	[0..*]		
<a href="#">2.239</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.240</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<a href="#">2.241</a>		Reason	<Rsn>	[0..1]	Text	
<a href="#">2.242</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text	
<a href="#">2.243</a>		RemittedAmount	<RmtdAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R7
<a href="#">2.244</a>		CreditorReferenceInformation	<CdtrRefInf>	[0..1]		
<a href="#">2.245</a>		Type	<Tp>	[0..1]		
<a href="#">2.246</a>		CodeOrProprietary	<CdOrPrtry>	[1..1]		
<a href="#">2.247</a>	{Or Or}	Code	<Cd>	[1..1]	Code	
<a href="#">2.248</a>		Proprietary	<Prtry>	[1..1]	Text	
<a href="#">2.249</a>		Issuer	<Issr>	[0..1]	Text	
<a href="#">2.250</a>		Reference	<Ref>	[0..1]	Text	
<a href="#">2.251</a>		Invoicer	<Invcr>	[0..1]	±	
<a href="#">2.252</a>		Invoicee	<Invcee>	[0..1]	±	
<a href="#">2.253</a>		AdditionalRemittanceInformation	<AddtlRmtInf>	[0..3]	Text	
<a href="#">2.254</a>		RelatedDates	<RltdDts>	[0..1]		
<a href="#">2.255</a>		AcceptanceDateTime	<AcceptncDtTm>	[0..1]	DateTime	
<a href="#">2.256</a>		TradeActivityContractualSettlementDate	<TradActvtyCtrctlSttlmDt>	[0..1]	DateTime	
<a href="#">2.257</a>		TradeDate	<TradDt>	[0..1]	DateTime	
<a href="#">2.258</a>		InterbankSettlementDate	<IntrBkSttlmDt>	[0..1]	DateTime	
<a href="#">2.259</a>		StartDate	<StartDt>	[0..1]	DateTime	
<a href="#">2.260</a>		EndDate	<EndDt>	[0..1]	DateTime	
<a href="#">2.261</a>		TransactionDateTime	<TxDtTm>	[0..1]	DateTime	
<a href="#">2.262</a>		Proprietary	<Prtry>	[0..*]		
<a href="#">2.263</a>		Type	<Tp>	[1..1]	Text	
<a href="#">2.264</a>		Date	<Dt>	[1..1]	±	
<a href="#">2.265</a>		RelatedPrice	<RltdPric>	[0..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">2.266</a>	{Or	DealPrice	<DealPric>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R7</a>
<a href="#">2.267</a>	Or}	Proprietary	<Prtry>	[1..*]		
<a href="#">2.268</a>		Type	<Tp>	[1..1]	Text	
<a href="#">2.269</a>		Price	<Pric>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R7</a>
<a href="#">2.270</a>		RelatedQuantities	<RltdQties>	[0..*]		
<a href="#">2.271</a>	{Or	Quantity	<Qty>	[1..1]	±	
<a href="#">2.272</a>	Or}	Proprietary	<Prtry>	[1..1]		
<a href="#">2.273</a>		Type	<Tp>	[1..1]	Text	
<a href="#">2.274</a>		Quantity	<Qty>	[1..1]	Text	
<a href="#">2.275</a>		FinancialInstrumentIdentification	<FinInstrmId>	[0..1]		
<a href="#">2.276</a>	{Or	ISIN	<ISIN>	[1..1]	Identifier	
<a href="#">2.277</a>	Or}	Proprietary	<Prtry>	[1..1]		
<a href="#">2.278</a>		Type	<Tp>	[1..1]	Text	
<a href="#">2.279</a>		Identification	<Id>	[1..1]	Text	
<a href="#">2.280</a>		Tax	<Tax>	[0..1]	±	
<a href="#">2.281</a>		ReturnInformation	<RtrInf>	[0..1]		
<a href="#">2.282</a>		OriginalBankTransactionCode	<OrgnlBkTxCd>	[0..1]		<a href="#">R9</a>
<a href="#">2.283</a>		Domain	<Domn>	[0..1]		<input checked="" type="checkbox"/> <a href="#">R8</a>
<a href="#">2.284</a>		Code	<Cd>	[1..1]	Code	
<a href="#">2.285</a>		Family	<Fmly>	[1..1]		
<a href="#">2.286</a>		Code	<Cd>	[1..1]	Code	
<a href="#">2.287</a>		SubFamilyCode	<SubFmlyCd>	[1..1]	Code	
<a href="#">2.288</a>		Proprietary	<Prtry>	[0..1]		<input checked="" type="checkbox"/> <a href="#">R8</a>
<a href="#">2.289</a>		Code	<Cd>	[1..1]	Text	
<a href="#">2.290</a>		Issuer	<Issr>	[0..1]	Text	
<a href="#">2.291</a>		Originator	<Orgtr>	[0..1]	±	
<a href="#">2.292</a>		Reason	<Rsn>	[0..1]		
<a href="#">2.293</a>	{Or	Code	<Cd>	[1..1]	Code	
<a href="#">2.294</a>	Or}	Proprietary	<Prtry>	[1..1]	Text	
<a href="#">2.295</a>		AdditionalInformation	<AddtlInf>	[0..*]	Text	<input checked="" type="checkbox"/> <a href="#">R10</a>
<a href="#">2.296</a>		CorporateAction	<CorpActn>	[0..1]		
<a href="#">2.297</a>		Code	<Cd>	[0..1]	Text	



Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">2.298</a>		Number	<Nb>	[0..1]	Text	
<a href="#">2.299</a>		Proprietary	<Prtry>	[0..1]	Text	
<a href="#">2.300</a>		SafekeepingAccount	<SfkpgAcct>	[0..1]	±	
<a href="#">2.301</a>		AdditionalTransactionInformation	<AddtlTxInf>	[0..1]	Text	
<a href="#">2.302</a>		AdditionalEntryInformation	<AddtlNtryInf>	[0..1]	Text	
<a href="#">2.303</a>		AdditionalStatementInformation	<AddtlStmntInf>	[0..1]	Text	

## Rules and Guidelines

### Rules

#### R1 Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).  
(Fatal) Error Code: Sw.Stds.D00004

*This Rule also impacts **PartyIdentification32** Type. Please refer to 'Message Item Types' section p.1045 for additional information.*

*This Rule also impacts **CashAccount20** Type. Please refer to 'Message Item Types' section p.821 for additional information.*

*This Rule also impacts **BranchAndFinancialInstitutionIdentification4** Type. Please refer to 'Message Item Types' section p.956 for additional information.*

*This Rule also impacts **PostalAddress6** Type. Please refer to 'Message Item Types' section p.1099 for additional information.*

#### R2 AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.  
(Fatal) Error Code: Sw.Stds.D00008

*This Rule also impacts **PartyIdentification32** Type. Please refer to 'Message Item Types' section p.1045 for additional information.*

*This Rule also impacts **CashAccount20** Type. Please refer to 'Message Item Types' section p.821 for additional information.*

#### R3 IBAN ☒

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.  
(Fatal) Error Code: Sw.Stds.D00003

*This Rule also impacts **CashAccount20** Type. Please refer to 'Message Item Types' section p.821 for additional information.*

*This Rule also impacts **CashAccount16** Type. Please refer to 'Message Item Types' section p.816 for additional information.*

**R4 ActiveOrHistoricCurrency** ☒

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

(Fatal) Error Code: Sw.Stds.D00006

*This Rule also impacts **CashAccount20** Type. Please refer to 'Message Item Types' section p.821 for additional information.*

*This Rule also impacts **CashAccount16** Type. Please refer to 'Message Item Types' section p.816 for additional information.*

*This Rule also impacts **Rate3** Type. Please refer to 'Message Item Types' section p.1104 for additional information.*

*This Rule also impacts **AmountAndCurrencyExchange3** Type. Please refer to 'Message Item Types' section p.854 for additional information.*

*This Rule also impacts **TaxInformation3** Type. Please refer to 'Message Item Types' section p.1173 for additional information.*

**R5 BIC** ☒

Valid BICs for financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consist of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00001

*This Rule also impacts **CashAccount20** Type. Please refer to 'Message Item Types' section p.821 for additional information.*

*This Rule also impacts **BranchAndFinancialInstitutionIdentification4** Type. Please refer to 'Message Item Types' section p.956 for additional information.*

**R6 ForwardBalanceAndAvailabilityRule** ☒

If Type is equal to ForwardAvailable, Availability is not allowed.

On Condition

/Type is present

And

/Type/CodeOrProprietary is present

And

/Type/CodeOrProprietary/Code is equal to value 'ForwardAvailable'

Following Must be True

/Availability[\*] Must be absent

(Fatal) Error Code: Sw.Stds.X00098

**R7 CurrencyAmount** ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

*This Rule also impacts **AmountAndCurrencyExchange3** Type. Please refer to 'Message Item Types' section p.854 for additional information.*

*This Rule also impacts **TaxInformation3** Type. Please refer to 'Message Item Types' section p.1173 for additional information.*

**R8 DomainOrProprietaryRule** ☒

Either Proprietary or Domain or both must be present.

Following Must be True

/Domain Must be present

Or

/Proprietary Must be present

(Fatal) Error Code: Sw.Stds.X00104

**R9 FamilyAndSubFamilyRule**

If a specific (non-generic) Family code is not present, then a specific (non-generic) SubFamily code is not allowed.

**R10 ReturnReasonRule** ☒

If Reason/Code is equal to NARR, then AdditionalInformation must be present.

On Condition

/Reason/Code is equal to value 'NARR'

And

/Reason is present

And

/Reason/Code is present

Following Must be True

/AdditionalInformation[\*] Must be present

(Fatal) Error Code: Sw.Stds.X00077

## Guidelines

**G1 DebitCreditIndicatorGuideline**

DebitCreditIndicator should be present when TotalNetEntryAmount is present.

**G2 CreditDebitIndicatorGuideline**

If TotalNetEntryAmount is present, then CreditDebitIndicator should be present.

**G3 ReferenceGuideline**

At least one reference should be present to identify the underlying transaction(s).

## Message Items Description

The following section identifies the elements of the **BankToCustomerStatementV02** message definition.

### 1.0 GroupHeader <GrpHdr>

**Presence:** [1..1]

**Definition:** Common information for the message.

**Type:** The **GroupHeader** block is composed of the following **GroupHeader42** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>1.1</u>		MessageIdentification	<MsgId>	[1..1]	Text
<u>1.2</u>		CreationDateTime	<CreDtTm>	[1..1]	DateTime
<u>1.3</u>		MessageRecipient	<MsgRcpt>	[0..1]	±
<u>1.4</u>		MessagePagination	<MsgPgntn>	[0..1]	±
<u>1.5</u>		AdditionalInformation	<AddtlInf>	[0..1]	Text

### 1.1 MessageIdentification <MsgId>

**Presence:** [1..1]

**Definition:** Point to point reference, as assigned by the account servicing institution, and sent to the account owner or the party authorised to receive the message, to unambiguously identify the message.

Usage: The account servicing institution has to make sure that MessageIdentification is unique per account owner for a pre-agreed period.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 1.2 CreationDateTime <CreDtTm>

**Presence:** [1..1]

**Definition:** Date and time at which the message was created.

**Data Type:** ISODatetime

## 1.3 MessageRecipient <MsgRcpt>

**Presence:** [0..1]

**Definition:** Party authorised by the account owner to receive information about movements on the account.

Usage: MessageRecipient should only be identified when different from the account owner.

**Type:** This message item is composed of the following **PartyIdentification32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Name	<Nm>	[0..1]	Text
	PostalAddress	<PstlAdr>	[0..1]	
	Identification	<Id>	[0..1]	
	CountryOfResidence	<CtryOfRes>	[0..1]	Code
	ContactDetails	<CtctDtls>	[0..1]	

For additional Type information, please refer to **PartyIdentification32** p.1045 in 'Message Item Types' section.

## 1.4 MessagePagination <MsgPgntn>

**Presence:** [0..1]

**Definition:** Set of elements used to provide details on the page number of the message.

Usage: The pagination of the message is only allowed when agreed between the parties.

**Type:** This message item is composed of the following **Pagination** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PageNumber	<PgNb>	[1..1]	Text
	LastPageIndicator	<LastPgInd>	[1..1]	Indicator

For additional Type information, please refer to **Pagination** p.996 in 'Message Item Types' section.

## 1.5 AdditionalInformation <AddtlInf>

**Presence:** [0..1]

**Definition:** Further details of the message.

**Data Type:** Max500Text

**Format:** maxLength: 500  
minLength: 1

## 2.0 Statement <Stmnt>

**Presence:** [1..\*]

**Definition:** Reports on booked entries and balances for a cash account.

**Type:** The *Statement* block is composed of the following *AccountStatement2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.1</u>		Identification	<Id>	[1..1]	Text
<u>2.2</u>		ElectronicSequenceNumber	<ElctrncSeqNb>	[0..1]	Quantity
<u>2.3</u>		LegalSequenceNumber	<LglSeqNb>	[0..1]	Quantity
<u>2.4</u>		CreationDateTime	<CreDtTm>	[1..1]	DateTime
<u>2.5</u>		FromToDate	<FrToDt>	[0..1]	±
<u>2.6</u>		CopyDuplicateIndicator	<CpyDplctInd>	[0..1]	Code
<u>2.7</u>		ReportingSource	<RptgSrc>	[0..1]	
<u>2.10</u>		Account	<Acct>	[1..1]	±
<u>2.11</u>		RelatedAccount	<RltdAcct>	[0..1]	±
<u>2.12</u>		Interest	<Intrst>	[0..*]	
<u>2.19</u>		Balance	<Bal>	[1..*]	
<u>2.39</u>		TransactionsSummary	<TxSsummry>	[0..1]	
<u>2.72</u>		Entry	<Ntry>	[0..*]	
<u>2.303</u>		AdditionalStatementInformation	<AddtlStmntInf>	[0..1]	Text

### 2.1 Identification <Id>

**Presence:** [1..1]

**Definition:** Unique identification, as assigned by the account servicer, to unambiguously identify the account statement.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 2.2 ElectronicSequenceNumber <ElctrncSeqNb>

**Presence:** [0..1]

**Definition:** Sequential number of the statement, as assigned by the account servicer.

Usage: The sequential number is increased incrementally for each statement sent electronically.

**Data Type:** Number

**Format:** fractionDigits: 0  
totalDigits: 18

### 2.3 LegalSequenceNumber <LglSeqNb>

**Presence:** [0..1]

**Definition:** Legal sequential number of the statement, as assigned by the account servicer. It is increased incrementally for each statement sent.

Usage: Where a paper statement is a legal requirement, it may have a number different from the electronic sequential number. Paper statements could for instance only be sent if movement on the account has taken place, whereas electronic statements could be sent at the end of each reporting period, regardless of whether movements have taken place or not.

**Data Type:** Number

**Format:** fractionDigits: 0  
totalDigits: 18

## 2.4 CreationDateTime <CreDtTm>

**Presence:** [1..1]

**Definition:** Date and time at which the message was created.

**Data Type:** ISODateTime

## 2.5 FromToDate <FrToDt>

**Presence:** [0..1]

**Definition:** Range of time between a start date and an end date for which the account statement is issued.

**Type:** This message item is composed of the following *DateTimePeriodDetails* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FromDateTime	<FrDtTm>	[1..1]	DateTime
	ToDateTime	<ToDtTm>	[1..1]	DateTime

For additional Type information, please refer to *DateTimePeriodDetails* p.947 in 'Message Item Types' section.

## 2.6 CopyDuplicateIndicator <CpyDplctInd>

**Presence:** [0..1]

**Definition:** Indicates whether the document is a copy, a duplicate, or a duplicate of a copy.

**Data Type:** Code

When this message item is present, one of the following *CopyDuplicate1Code* values must be used:

Code	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.

## 2.7 ReportingSource <RptgSrc>

**Presence:** [0..1]

**Definition:** Specifies the application used to generate the reporting.

**Type:** This message item is composed of one of the following **ReportingSource1Choice** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
2.8	{Or	Code	<Cd>	[1..1]	Code
2.9	Or}	Proprietary	<Prtry>	[1..1]	Text

## 2.8 Code <Cd>

**Presence:** [1..1]

This message item is part of choice 2.7 **ReportingSource**.

**Definition:** Reporting source, as published in an external reporting source code list.

**Data Type:** ExternalReportingSource1Code

**Format:** maxLength: 4  
minLength: 1

## 2.9 Proprietary <Prtry>

**Presence:** [1..1]

This message item is part of choice 2.7 **ReportingSource**.

**Definition:** Reporting source, in a proprietary form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.10 Account <Acct>

**Presence:** [1..1]

**Definition:** Unambiguous identification of the account to which credit and debit entries are made.

**Type:** This message item is composed of the following **CashAccount20** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	Type	<Tp>	[0..1]	
	Currency	<Ccy>	[0..1]	Code
	Name	<Nm>	[0..1]	Text
	Owner	<Ownr>	[0..1]	
	Servicer	<Svcr>	[0..1]	

For additional Type information, please refer to **CashAccount20** p.821 in 'Message Item Types' section.

## 2.11 RelatedAccount <RltdAcct>

**Presence:** [0..1]

**Definition:** Identifies the parent account of the account for which the statement has been issued.

**Type:** This message item is composed of the following **CashAccount16** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	Type	<Tp>	[0..1]	
	Currency	<Ccy>	[0..1]	Code
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to **CashAccount16** p.816 in 'Message Item Types' section.

## 2.12 Interest <Intrst>

**Presence:** [0..\*]

**Definition:** Set of elements used to provide general interest information that applies to the account at a particular moment in time.

**Type:** This message item is composed of the following **AccountInterest2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.13</a>		Type	<Tp>	[0..1]	
<a href="#">2.16</a>		Rate	<Rate>	[0..*]	±
<a href="#">2.17</a>		FromToDate	<FrToDt>	[0..1]	±
<a href="#">2.18</a>		Reason	<Rsn>	[0..1]	Text

## 2.13 Type <Tp>

**Presence:** [0..1]

**Definition:** Specifies the type of interest.

**Type:** This message item is composed of one of the following **InterestType1Choice** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.14</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">2.15</a>	Or}	Proprietary	<Prtry>	[1..1]	Text

## 2.14 Code <Cd>

**Presence:** [1..1]

This message item is part of choice **2.13 Type**.

**Definition:** Specifies the type of interest.

**Data Type:** Code

One of the following **InterestType1Code** values must be used:

Code	Name	Definition
INDY	IntraDay	During or within a business day.
OVN	OverNight	Period of time between the end of a business day and the start of the next business day (usually the day after).



## 2.15 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 2.13 **Type**.*

**Definition:** Specifies the type of interest in uncoded form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.16 Rate <Rate>

**Presence:** [0..\*]

**Definition:** Set of elements used to qualify the interest rate.

**Type:** *This message item is composed of the following **Rate3** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Type	<Tp>	[1..1]	
	ValidityRange	<VldtyRg>	[0..1]	

*For additional Type information, please refer to **Rate3** p.1104 in 'Message Item Types' section.*

## 2.17 FromToDate <FrToDt>

**Presence:** [0..1]

**Definition:** Range of time between a start date and an end date for the calculation of the interest.

**Type:** *This message item is composed of the following **DateTimePeriodDetails** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FromDateTime	<FrDtTm>	[1..1]	DateTime
	ToDateTime	<ToDtTm>	[1..1]	DateTime

*For additional Type information, please refer to **DateTimePeriodDetails** p.947 in 'Message Item Types' section.*

## 2.18 Reason <Rsn>

**Presence:** [0..1]

**Definition:** Specifies the reason for the interest.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.19 Balance <Bal>

**Presence:** [1..\*]

**Definition:** Set of elements used to define the balance as a numerical representation of the net increases and decreases in an account at a specific point in time.

**Type:** *This message item is composed of the following **CashBalance3** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.20</u>		Type	<Tp>	[1..1]	
<u>2.27</u>		CreditLine	<CdtLine>	[0..1]	
<u>2.30</u>		Amount	<Amt>	[1..1]	Amount
<u>2.31</u>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code
<u>2.32</u>		Date	<Dt>	[1..1]	±
<u>2.33</u>		Availability	<Avlbtty>	[0..*]	

**Rule(s):** ForwardBalanceAndAvailabilityRule ☒

If Type is equal to ForwardAvailable, Availability is not allowed.

(Fatal) Error Code: Sw.Stds.X00098

## 2.20 Type <Tp>

**Presence:** [1..1]

**Definition:** Specifies the nature of a balance.

**Type:** This message item is composed of the following *BalanceType12* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.21</u>		CodeOrProprietary	<CdOrPrtry>	[1..1]	
<u>2.24</u>		SubType	<SubTp>	[0..1]	

## 2.21 CodeOrProprietary <CdOrPrtry>

**Presence:** [1..1]

**Definition:** Coded or proprietary format balance type.

**Type:** This message item is composed of one of the following *BalanceType5Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.22</u>	{Or	Code	<Cd>	[1..1]	Code
<u>2.23</u>	Or}	Proprietary	<Prtry>	[1..1]	Text

## 2.22 Code <Cd>

**Presence:** [1..1]

This message item is part of choice 2.21 *CodeOrProprietary*.

**Definition:** Balance type, in a coded form.

**Data Type:** Code

One of the following *BalanceType12Code* values must be used:

Code	Name	Definition
CLAV	ClosingAvailable	Closing balance of amount of money that is at the disposal of the account owner on the date specified.

Code	Name	Definition
CLBD	ClosingBooked	Balance of the account at the end of the pre-agreed account reporting period. It is the sum of the opening booked balance at the beginning of the period and all entries booked to the account during the pre-agreed account reporting period.
FWAV	ForwardAvailable	Forward available balance of money that is at the disposal of the account owner on the date specified.
INFO	Information	Balance for informational purposes.
ITAV	InterimAvailable	Available balance calculated in the course of the account servicer's business day, at the time specified, and subject to further changes during the business day. The interim balance is calculated on the basis of booked credit and debit items during the calculation time/period specified.
ITBD	InterimBooked	Balance calculated in the course of the account servicer's business day, at the time specified, and subject to further changes during the business day. The interim balance is calculated on the basis of booked credit and debit items during the calculation time/period specified.
OPAV	OpeningAvailable	Opening balance of amount of money that is at the disposal of the account owner on the date specified.
OPBD	OpeningBooked	Book balance of the account at the beginning of the account reporting period. It always equals the closing book balance from the previous report.
PRCD	PreviouslyClosedBooked	Balance of the account at the previously closed account reporting period. The opening booked balance for the new period has to be equal to this balance.  Usage: the previously booked closing balance should equal (inclusive date) the booked closing balance of the date it references and equal the actual booked opening balance of the current date.
XPCD	Expected	Balance, composed of booked entries and pending items known at the time of calculation , which projects the end of day balance if everything is booked on the account and no other entry is posted.

## 2.23 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 2.21 CodeOrProprietary.*

**Definition:** Balance type, in a proprietary form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.24 SubType <SubTp>

**Presence:** [0..1]

**Definition:** Specifies the balance sub-type.

**Type:** This message item is composed of one of the following **BalanceSubType1Choice** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.25</u>	{Or	Code	<Cd>	[1..1]	Code
<u>2.26</u>	Or}	Proprietary	<Prtry>	[1..1]	Text

## 2.25 Code <Cd>

**Presence:** [1..1]

This message item is part of choice 2.24 **SubType**.

**Definition:** Balance sub-type, as published in an external balance sub-type code list.

**Data Type:** ExternalBalanceSubType1Code

**Format:** maxLength: 4  
minLength: 1

## 2.26 Proprietary <Prtry>

**Presence:** [1..1]

This message item is part of choice 2.24 **SubType**.

**Definition:** Specifies a proprietary code for the balance type.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.27 CreditLine <CdtLine>

**Presence:** [0..1]

**Definition:** Set of elements used to provide details on the credit line.

**Type:** This message item is composed of the following **CreditLine2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.28</u>		Included	<Incl>	[1..1]	Indicator
<u>2.29</u>		Amount	<Amt>	[0..1]	Amount

## 2.28 Included <Incl>

**Presence:** [1..1]

**Definition:** Indicates whether or not the credit line is included in the balance.

Usage: If not present, credit line is not included in the balance amount.

**Data Type:** One of the following **TrueFalseIndicator** values must be used:

MeaningWhenTrue: True

MeaningWhenFalse: False

## 2.29 Amount <Amt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Amount of money of the credit line.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 2.30 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Amount of money of the cash balance.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

### Rule(s): **ActiveOrHistoricCurrencyAndAmount**

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

### **ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 2.31 CreditDebitIndicator <CdtDbtInd>

**Presence:** [1..1]

**Definition:** Indicates whether the balance is a credit or a debit balance.

Usage: A zero balance is considered to be a credit balance.

**Data Type:** Code

One of the following **CreditDebitCode** values must be used:

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

## 2.32 Date <Dt>

**Presence:** [1..1]

**Definition:** Indicates the date (and time) of the balance.

**Type:** This message item is composed of one of the following **DateAndDateTimeChoice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Date	<Dt>	[1..1]	DateTime
Or}	DateTime	<DtTm>	[1..1]	DateTime

For additional Type information, please refer to **DateAndDateTimeChoice** p.953 in 'Message Item Types' section.

## 2.33 Availability <Avlbt>

**Presence:** [0..\*]

**Impacted by:** ☒ **R6**

**Definition:** Set of elements used to indicate when the booked amount of money will become available, that is can be accessed and starts generating interest.

Usage: This type of information is used in the US and is linked to particular instruments such as cheques.

Example: When a cheque is deposited, it will be booked on the deposit day, but the amount of money will only be accessible as of the indicated availability day (according to national banking regulations).

**Type:** This message item is composed of the following **CashBalanceAvailability2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.34</u>		Date	<Dt>	[1..1]	
<u>2.37</u>		Amount	<Amt>	[1..1]	Amount
<u>2.38</u>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code

## 2.34 Date <Dt>

**Presence:** [1..1]

**Definition:** Indicates when the amount of money will become available.

**Type:** This message item is composed of one of the following *CashBalanceAvailabilityDate1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.35</u>	{Or	NumberOfDays	<NbOfDays>	[1..1]	Text
<u>2.36</u>	Or}	ActualDate	<ActIDt>	[1..1]	DateTime

## 2.35 NumberOfDays <NbOfDays>

**Presence:** [1..1]

*This message item is part of choice 2.34 Date.*

**Definition:** Indicates the number of float days attached to the balance.

**Data Type:** Max15PlusSignedNumericText

**Format:** [+]{0,1}[0-9]{1,15}

## 2.36 ActualDate <ActIDt>

**Presence:** [1..1]

*This message item is part of choice 2.34 Date.*

**Definition:** Identifies the actual availability date.

**Data Type:** ISODate

## 2.37 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Identifies the available amount.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**2.38 CreditDebitIndicator <CdtDbtInd>****Presence:** [1..1]**Definition:** Indicates whether the availability balance is a credit or a debit balance.

Usage: A zero balance is considered to be a credit balance.

**Data Type:** Code*One of the following **CreditDebitCode** values must be used:*

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

**2.39 TransactionsSummary <TxSummary>****Presence:** [0..1]**Definition:** Set of elements used to provide summary information on entries.**Type:** *This message item is composed of the following **TotalTransactions2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.40</u>		TotalEntries	<TtlNtries>	[0..1]	
<u>2.45</u>		TotalCreditEntries	<TtlCdtNtries>	[0..1]	
<u>2.48</u>		TotalDebitEntries	<TtlDbtNtries>	[0..1]	
<u>2.51</u>		TotalEntriesPerBankTransactionCode	<TtlNtriesPerBkTxCd>	[0..*]	

**2.40 TotalEntries <TtlNtries>****Presence:** [0..1]**Impacted by:** G1**Definition:** Specifies the total number and sum of debit and credit entries.**Type:** *This message item is composed of the following **NumberAndSumOfTransactions2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.41</u>		NumberOfEntries	<NbOfNtries>	[0..1]	Text



Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.42</u>		Sum	<Sum>	[0..1]	Quantity
<u>2.43</u>		TotalNetEntryAmount	<TtlNetNtryAmt>	[0..1]	Quantity
<u>2.44</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code

**Guideline(s):** DebitCreditIndicatorGuideline

DebitCreditIndicator should be present when TotalNetEntryAmount is present.

## 2.41 NumberOfEntries <NbOfNtries>

**Presence:** [0..1]

**Definition:** Number of individual entries included in the report.

**Data Type:** Max15NumericText

**Format:** [0-9]{1,15}

## 2.42 Sum <Sum>

**Presence:** [0..1]

**Definition:** Total of all individual entries included in the report.

**Data Type:** DecimalNumber

**Format:** fractionDigits: 17  
totalDigits: 18

## 2.43 TotalNetEntryAmount <TtlNetNtryAmt>

**Presence:** [0..1]

**Definition:** Resulting amount of the netted amounts for all debit and credit entries.

**Data Type:** DecimalNumber

**Format:** fractionDigits: 17  
totalDigits: 18

## 2.44 CreditDebitIndicator <CdtDbtInd>

**Presence:** [0..1]

**Definition:** Indicates whether the total net entry amount is a credit or a debit amount.

**Data Type:** Code

*When this message item is present, one of the following **CreditDebitCode** values must be used:*

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

## 2.45 TotalCreditEntries <TtlCdtNtries>

**Presence:** [0..1]

**Definition:** Specifies the total number and sum of credit entries.

**Type:** *This message item is composed of the following **NumberAndSumOfTransactions1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.46</u>		NumberOfEntries	<NbOfNtries>	[0..1]	Text
<u>2.47</u>		Sum	<Sum>	[0..1]	Quantity

## 2.46 NumberOfEntries <NbOfNtries>

**Presence:** [0..1]

**Definition:** Number of individual entries included in the report.

**Data Type:** Max15NumericText

**Format:** [0-9]{1,15}

## 2.47 Sum <Sum>

**Presence:** [0..1]

**Definition:** Total of all individual entries included in the report.

**Data Type:** DecimalNumber

**Format:** fractionDigits: 17

totalDigits: 18

## 2.48 TotalDebitEntries <TtlDbtNtries>

**Presence:** [0..1]

**Definition:** Specifies the total number and sum of debit entries.

**Type:** *This message item is composed of the following **NumberAndSumOfTransactions1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.49</u>		NumberOfEntries	<NbOfNtries>	[0..1]	Text
<u>2.50</u>		Sum	<Sum>	[0..1]	Quantity

## 2.49 NumberOfEntries <NbOfNtries>

**Presence:** [0..1]

**Definition:** Number of individual entries included in the report.

**Data Type:** Max15NumericText

**Format:** [0-9]{1,15}

## 2.50 Sum <Sum>

**Presence:** [0..1]

**Definition:** Total of all individual entries included in the report.

**Data Type:** DecimalNumber

**Format:** fractionDigits: 17

totalDigits: 18

## 2.51 TotalEntriesPerBankTransactionCode <TtlNtriesPerBkTxCd>

**Presence:** [0..\*]

**Impacted by:** G2

**Definition:** Specifies the total number and sum of entries per bank transaction code.

**Type:** *This message item is composed of the following **TotalsPerBankTransactionCode2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.52</u>		NumberOfEntries	<NbOfNtries>	[0..1]	Text
<u>2.53</u>		Sum	<Sum>	[0..1]	Quantity
<u>2.54</u>		TotalNetEntryAmount	<TtlNetNtryAmt>	[0..1]	Quantity
<u>2.55</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code
<u>2.56</u>		ForecastIndicator	<FcstInd>	[0..1]	Indicator
<u>2.57</u>		BankTransactionCode	<BkTxCd>	[1..1]	
<u>2.66</u>		Availability	<Avlbtty>	[0..*]	

**Guideline(s):** CreditDebitIndicatorGuideline

If TotalNetEntryAmount is present, then CreditDebitIndicator should be present.

## 2.52 NumberOfEntries <NbOfNtries>

**Presence:** [0..1]

**Definition:** Number of individual entries for the bank transaction code.

**Data Type:** Max15NumericText

**Format:** [0-9]{1,15}

## 2.53 Sum <Sum>

**Presence:** [0..1]

**Definition:** Total of all individual entries included in the report.

**Data Type:** DecimalNumber

**Format:** fractionDigits: 17  
totalDigits: 18

## 2.54 TotalNetEntryAmount <TtlNetNtryAmt>

**Presence:** [0..1]

**Definition:** Total amount that is the result of the netted amounts for all debit and credit entries per bank transaction code.

**Data Type:** DecimalNumber

**Format:** fractionDigits: 17  
totalDigits: 18

## 2.55 CreditDebitIndicator <CdtDbtInd>

**Presence:** [0..1]

**Definition:** Indicates whether the total net entry amount is a credit or a debit amount.

**Data Type:** Code

*When this message item is present, one of the following **CreditDebitCode** values must be used:*

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

## 2.56 ForecastIndicator <FcstInd>

**Presence:** [0..1]

**Definition:** Indicates whether the bank transaction code is related to booked or forecast items.

**Data Type:** *One of the following **TrueFalseIndicator** values must be used:*

MeaningWhenTrue: True

MeaningWhenFalse: False

## 2.57 BankTransactionCode <BkTxCd>

**Presence:** [1..1]

**Impacted by:** [R9](#)

**Definition:** Set of elements used to fully identify the type of underlying transaction resulting in an entry.

**Type:** *This message item is composed of the following **BankTransactionCodeStructure4** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.58</a>		Domain	<Domn>	[0..1]	
<a href="#">2.63</a>		Proprietary	<Prtry>	[0..1]	

**Rule(s):** DomainOrProprietaryRule ☒

Either Proprietary or Domain or both must be present.

(Fatal) Error Code: Sw.Stds.X00104

FamilyAndSubFamilyRule

If a specific (non-generic) Family code is not present, then a specific (non-generic) SubFamily code is not allowed.

## 2.58 Domain <Domn>

**Presence:** [0..1]

**Impacted by:** ☒ [R8](#)

**Definition:** Set of elements used to provide the domain, the family and the sub-family of the bank transaction code, in a structured and hierarchical format.

Usage: If a specific family or sub-family code cannot be provided, the generic family code defined for the domain or the generic sub-family code defined for the family should be provided.

**Type:** *This message item is composed of the following **BankTransactionCodeStructure5** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.59</a>		Code	<Cd>	[1..1]	Code
<a href="#">2.60</a>		Family	<Fmly>	[1..1]	

## 2.59 Code <Cd>

**Presence:** [1..1]

**Definition:** Specifies the business area of the underlying transaction.

**Data Type:** ExternalBankTransactionDomain1Code

**Format:** maxLength: 4  
minLength: 1

## 2.60 Family <Fmly>

**Presence:** [1..1]

**Definition:** Specifies the family and the sub-family of the bank transaction code, within a specific domain, in a structured and hierarchical format.

**Type:** This message item is composed of the following *BankTransactionCodeStructure6* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.61</u>		Code	<Cd>	[1..1]	Code
<u>2.62</u>		SubFamilyCode	<SubFmlyCd>	[1..1]	Code

## 2.61 Code <Cd>

**Presence:** [1..1]

**Definition:** Specifies the family within a domain.

**Data Type:** ExternalBankTransactionFamily1Code

**Format:** maxLength: 4  
minLength: 1

## 2.62 SubFamilyCode <SubFmlyCd>

**Presence:** [1..1]

**Definition:** Specifies the sub-product family within a specific family.

**Data Type:** ExternalBankTransactionSubFamily1Code

**Format:** maxLength: 4  
minLength: 1

## 2.63 Proprietary <Prtry>

**Presence:** [0..1]

**Impacted by:** ☒ R8

**Definition:** Bank transaction code in a proprietary form, as defined by the issuer.

**Type:** This message item is composed of the following *ProprietaryBankTransactionCodeStructure1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.64</u>		Code	<Cd>	[1..1]	Text
<u>2.65</u>		Issuer	<Issr>	[0..1]	Text

## 2.64 Code <Cd>

**Presence:** [1..1]

**Definition:** Proprietary bank transaction code to identify the underlying transaction.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 2.65 Issuer <Issr>

**Presence:** [0..1]

**Definition:** Identification of the issuer of the proprietary bank transaction code.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 2.66 Availability <Avlbty>

**Presence:** [0..\*]

**Definition:** Set of elements used to indicate when the booked amount of money will become available, that is can be accessed and starts generating interest.

**Type:** This message item is composed of the following *CashBalanceAvailability2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.67</a>		Date	<Dt>	[1..1]	
<a href="#">2.70</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">2.71</a>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code

## 2.67 Date <Dt>

**Presence:** [1..1]

**Definition:** Indicates when the amount of money will become available.

**Type:** This message item is composed of one of the following *CashBalanceAvailabilityDate1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.68</a>	{Or	NumberOfDays	<NbOfDays>	[1..1]	Text
<a href="#">2.69</a>	Or}	ActualDate	<ActIDt>	[1..1]	DateTime

## 2.68 NumberOfDays <NbOfDays>

**Presence:** [1..1]

*This message item is part of choice 2.67 [Date](#).*

**Definition:** Indicates the number of float days attached to the balance.

**Data Type:** Max15PlusSignedNumericText

**Format:** [+]{0,1}[0-9]{1,15}

## 2.69 ActualDate <ActIDt>

**Presence:** [1..1]

*This message item is part of choice 2.67 **Date**.*

**Definition:** Identifies the actual availability date.

**Data Type:** ISODate

## 2.70 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Identifies the available amount.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 2.71 CreditDebitIndicator <CdtDbtInd>

**Presence:** [1..1]

**Definition:** Indicates whether the availability balance is a credit or a debit balance.

Usage: A zero balance is considered to be a credit balance.

**Data Type:** Code

*One of the following **CreditDebitCode** values must be used:*

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

## 2.72 Entry <Ntry>

**Presence:** [0..\*]

**Impacted by:** G3

**Definition:** Set of elements used to specify an entry in the statement.

Usage: At least one reference must be provided to identify the entry and its underlying transaction(s).

**Type:** This message item is composed of the following **ReportEntry2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.73</a>		EntryReference	<NtryRef>	[0..1]	Text
<a href="#">2.74</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">2.75</a>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code
<a href="#">2.76</a>		ReversalIndicator	<RvslInd>	[0..1]	Indicator
<a href="#">2.77</a>		Status	<Sts>	[1..1]	Code
<a href="#">2.78</a>		BookingDate	<BookgDt>	[0..1]	±
<a href="#">2.79</a>		ValueDate	<ValDt>	[0..1]	±
<a href="#">2.80</a>		AccountServicerReference	<AcctSvrRef>	[0..1]	Text
<a href="#">2.81</a>		Availability	<Avlbty>	[0..*]	
<a href="#">2.87</a>		BankTransactionCode	<BkTxCd>	[1..1]	
<a href="#">2.96</a>		CommissionWaiverIndicator	<ComssnWvrInd>	[0..1]	Indicator
<a href="#">2.97</a>		AdditionalInformationIndicator	<AddtlInfInd>	[0..1]	
<a href="#">2.100</a>		AmountDetails	<AmtDtls>	[0..1]	±
<a href="#">2.101</a>		Charges	<Chrgs>	[0..*]	
<a href="#">2.115</a>		TechnicalInputChannel	<TechInptChanl>	[0..1]	
<a href="#">2.118</a>		Interest	<Intrst>	[0..*]	
<a href="#">2.127</a>		EntryDetails	<NtryDtls>	[0..*]	
<a href="#">2.302</a>		AdditionalEntryInformation	<AddtlNtryInf>	[0..1]	Text

**Guideline(s):** ReferenceGuideline

At least one reference should be present to identify the underlying transaction(s).

## 2.73 EntryReference <NtryRef>

**Presence:** [0..1]

**Definition:** Unique reference for the entry.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.74 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Amount of money in the cash entry.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.



**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**2.75 CreditDebitIndicator <CdtDbtInd>****Presence:** [1..1]**Definition:** Indicates whether the entry is a credit or a debit entry.**Data Type:** Code*One of the following **CreditDebitCode** values must be used:*

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

**2.76 ReversalIndicator <RvslInd>****Presence:** [0..1]**Definition:** Indicates whether or not the entry is the result of a reversal.

Usage: This element should only be present if the entry is the result of a reversal.

If the CreditDebitIndicator is CRDT and ReversalIndicator is Yes, the original operation was a debit entry.

If the CreditDebitIndicator is DBIT and ReversalIndicator is Yes, the original operation was a credit entry.

**Data Type:** *One of the following **TrueFalseIndicator** values must be used:*

MeaningWhenTrue: True

MeaningWhenFalse: False

**2.77 Status <Sts>****Presence:** [1..1]**Definition:** Status of an entry on the books of the account servicer.**Data Type:** Code*One of the following **EntryStatus2Code** values must be used:*

Code	Name	Definition
BOOK	Booked	Booked means that the transfer of money has been completed between account servicer and account owner  Usage : Status Booked does not necessarily imply finality of money as this depends on other factors such as the payment system used, the completion of the end-to-end transaction and the terms agreed between account servicer and owner. Status Booked is the only status that can be reversed.
INFO	Information	Entry is only provided for information, and no booking on the account owner's account in the account servicer's ledger has been performed.
PDNG	Pending	Booking on the account owner's account in the account servicer's ledger has not been completed.  Usage : this can be used for expected items, or for items for which some conditions still need to be fulfilled before they can be booked. If booking takes place, the entry will be included with status Booked in subsequent account report or statement. Status Pending cannot be reversed.

## 2.78 BookingDate <BookgDt>

**Presence:** [0..1]

**Definition:** Date and time when an entry is posted to an account on the account servicer's books.

Usage: Booking date is the expected booking date, unless the status is booked, in which case it is the actual booking date.

**Type:** This message item is composed of one of the following *DateAndDateTimeChoice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Date	<Dt>	[1..1]	DateTime
Or}	DateTime	<DtTm>	[1..1]	DateTime

For additional Type information, please refer to *DateAndDateTimeChoice* p.953 in 'Message Item Types' section.

## 2.79 ValueDate <ValDt>

**Presence:** [0..1]

**Definition:** Date and time at which assets become available to the account owner in case of a credit entry, or cease to be available to the account owner in case of a debit entry.

Usage: If entry status is pending and value date is present, then the value date refers to an expected/ requested value date.

For entries subject to availability/float and for which availability information is provided, the value date must not be used. In this case the availability component identifies the number of availability days.

**Type:** This message item is composed of one of the following *DateAndDateTimeChoice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Date	<Dt>	[1..1]	DateTime
Or}	DateTime	<DtTm>	[1..1]	DateTime

For additional Type information, please refer to ***DateAndDateTimeChoice*** p.953 in 'Message Item Types' section.

## 2.80 AccountServicerReference <AcctSvcrRef>

**Presence:** [0..1]

**Definition:** Unique reference as assigned by the account servicing institution to unambiguously identify the entry.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.81 Availability <Avlbt>

**Presence:** [0..\*]

**Definition:** Set of elements used to indicate when the booked amount of money will become available, that is can be accessed and starts generating interest.

Usage: This type of information is used in the US and is linked to particular instruments such as cheques.  
Example: When a cheque is deposited, it will be booked on the deposit day, but the amount of money will only be accessible as of the indicated availability day (according to national banking regulations).

**Type:** This message item is composed of the following *CashBalanceAvailability2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.82</u>		Date	<Dt>	[1..1]	
<u>2.85</u>		Amount	<Amt>	[1..1]	Amount
<u>2.86</u>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code

## 2.82 Date <Dt>

**Presence:** [1..1]

**Definition:** Indicates when the amount of money will become available.

**Type:** This message item is composed of one of the following *CashBalanceAvailabilityDate1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.83</u>	{Or	NumberOfDays	<NbOfDays>	[1..1]	Text
<u>2.84</u>	Or}	ActualDate	<ActlDt>	[1..1]	DateTime

## 2.83 NumberOfDays <NbOfDays>

**Presence:** [1..1]

This message item is part of choice **2.82 Date**.

**Definition:** Indicates the number of float days attached to the balance.

**Data Type:** Max15PlusSignedNumericText

**Format:** [+]{0,1}[0-9]{1,15}

## 2.84 ActualDate <ActIDt>

**Presence:** [1..1]

*This message item is part of choice 2.82 **Date**.*

**Definition:** Identifies the actual availability date.

**Data Type:** ISODate

## 2.85 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Identifies the available amount.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 2.86 CreditDebitIndicator <CdtDbtInd>

**Presence:** [1..1]

**Definition:** Indicates whether the availability balance is a credit or a debit balance.

Usage: A zero balance is considered to be a credit balance.

**Data Type:** Code

*One of the following **CreditDebitCode** values must be used:*

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

## 2.87 BankTransactionCode <BkTxCd>

**Presence:** [1..1]

**Impacted by:** R9

**Definition:** Set of elements used to fully identify the type of underlying transaction resulting in an entry.

**Type:** This message item is composed of the following *BankTransactionCodeStructure4* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.88</u>		Domain	<Domn>	[0..1]	
<u>2.93</u>		Proprietary	<Prtry>	[0..1]	

**Rule(s):** DomainOrProprietaryRule ☒

Either Proprietary or Domain or both must be present.

(Fatal) Error Code: Sw.Stds.X00104

FamilyAndSubFamilyRule

If a specific (non-generic) Family code is not present, then a specific (non-generic) SubFamily code is not allowed.

## 2.88 Domain <Domn>

**Presence:** [0..1]

**Impacted by:** ☒ R8

**Definition:** Set of elements used to provide the domain, the family and the sub-family of the bank transaction code, in a structured and hierarchical format.

Usage: If a specific family or sub-family code cannot be provided, the generic family code defined for the domain or the generic sub-family code defined for the family should be provided.

**Type:** This message item is composed of the following *BankTransactionCodeStructure5* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.89</u>		Code	<Cd>	[1..1]	Code
<u>2.90</u>		Family	<Fmly>	[1..1]	

## 2.89 Code <Cd>

**Presence:** [1..1]

**Definition:** Specifies the business area of the underlying transaction.

**Data Type:** ExternalBankTransactionDomain1Code

**Format:** maxLength: 4  
minLength: 1

## 2.90 Family <Fmly>

**Presence:** [1..1]

**Definition:** Specifies the family and the sub-family of the bank transaction code, within a specific domain, in a structured and hierarchical format.

**Type:** This message item is composed of the following *BankTransactionCodeStructure6* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.91</u>		Code	<Cd>	[1..1]	Code
<u>2.92</u>		SubFamilyCode	<SubFmlyCd>	[1..1]	Code

## 2.91 Code <Cd>

**Presence:** [1..1]

**Definition:** Specifies the family within a domain.

**Data Type:** ExternalBankTransactionFamily1Code

**Format:** maxLength: 4  
minLength: 1

## 2.92 SubFamilyCode <SubFmlyCd>

**Presence:** [1..1]

**Definition:** Specifies the sub-product family within a specific family.

**Data Type:** ExternalBankTransactionSubFamily1Code

**Format:** maxLength: 4  
minLength: 1

## 2.93 Proprietary <Prtry>

**Presence:** [0..1]

**Impacted by:** ☒ R8

**Definition:** Bank transaction code in a proprietary form, as defined by the issuer.

**Type:** This message item is composed of the following *ProprietaryBankTransactionCodeStructure1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.94</u>		Code	<Cd>	[1..1]	Text
<u>2.95</u>		Issuer	<Issr>	[0..1]	Text

## 2.94 Code <Cd>

**Presence:** [1..1]

**Definition:** Proprietary bank transaction code to identify the underlying transaction.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.95 Issuer <Issr>

**Presence:** [0..1]

**Definition:** Identification of the issuer of the proprietary bank transaction code.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.96 CommissionWaiverIndicator <ComssnWvrlnd>

**Presence:** [0..1]

**Definition:** Indicates whether the transaction is exempt from commission.

**Data Type:** *One of the following **YesNoIndicator** values must be used:*

MeaningWhenTrue: Yes

MeaningWhenFalse: No

## 2.97 AdditionalInformationIndicator <AddtlInflnd>

**Presence:** [0..1]

**Definition:** Indicates whether the underlying transaction details are provided through a separate message, as in the case of aggregate bookings.

**Type:** *This message item is composed of the following **MessageIdentification2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.98</u>		MessageNameIdentification	<MsgNmId>	[0..1]	Text
<u>2.99</u>		MessageIdentification	<MsgId>	[0..1]	Text

## 2.98 MessageNameIdentification <MsgNmId>

**Presence:** [0..1]

**Definition:** Specifies the message name identifier of the message that will be used to provide additional details.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 2.99 MessageIdentification <MsgId>

**Presence:** [0..1]

**Definition:** Specifies the identification of the message that will be used to provide additional details.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 2.100 AmountDetails <AmtDtls>

**Presence:** [0..1]

**Definition:** Set of elements providing information on the original amount.

Usage: This component (on entry level) should be used when a total original batch or aggregate amount has to be provided. If required, the individual original amounts can be included in the same component on transaction details level.

**Type:** *This message item is composed of the following **AmountAndCurrencyExchange3** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	InstructedAmount	<InstdAmt>	[0..1]	
	TransactionAmount	<TxAmt>	[0..1]	

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	CounterValueAmount	<CntrValAmt>	[0..1]	
	AnnouncedPostingAmount	<AnncdPstngAmt>	[0..1]	
	ProprietaryAmount	<PrtryAmt>	[0..*]	

For additional Type information, please refer to ***AmountAndCurrencyExchange3*** p.854 in 'Message Item Types' section.

## 2.101 Charges <Chrgs>

**Presence:** [0..\*]

**Definition:** Provides information on the charges included in the entry amount.

Usage: This component is used on entry level in case of batch or aggregate bookings.

**Type:** This message item is composed of the following ***ChargesInformation6*** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.102</u>		TotalChargesAndTaxAmount	<TtlChrgsAndTaxAmt>	[0..1]	Amount
<u>2.103</u>		Amount	<Amt>	[1..1]	Amount
<u>2.104</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code
<u>2.105</u>		Type	<Tp>	[0..1]	
<u>2.108</u>		Rate	<Rate>	[0..1]	Rate
<u>2.109</u>		Bearer	 	[0..1]	Code
<u>2.110</u>		Party	<Pty>	[0..1]	±
<u>2.111</u>		Tax	<Tax>	[0..1]	

## 2.102 TotalChargesAndTaxAmount <TtlChrgsAndTaxAmt>

**Presence:** [0..1]

**Impacted by:** ☒ **R4**, ☒ **R7**

**Definition:** Total of all charges and taxes applied to the entry.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: ***Currency*** (***Ccy***) which is typed by ***ActiveOrHistoricCurrencyCode***.

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}



**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**2.103 Amount <Amt>****Presence:** [1..1]**Impacted by:** ☒ R4, ☒ R7**Definition:** Transaction charges to be paid by the charge bearer.**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**2.104 CreditDebitIndicator <CdtDbtInd>****Presence:** [0..1]**Definition:** Indicates whether the charges amount is a credit or a debit amount.

Usage: A zero amount is considered to be a credit.

**Data Type:** Code

*When this message item is present, one of the following **CreditDebitCode** values must be used:*

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

## 2.105 Type <Tp>

**Presence:** [0..1]

**Definition:** Specifies the type of charge.

**Type:** This message item is composed of one of the following *ChargeType2Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
2.106	{Or	Code	<Cd>	[1..1]	Code
2.107	Or}	Proprietary	<Prtry>	[1..1]	±

## 2.106 Code <Cd>

**Presence:** [1..1]

This message item is part of choice 2.105 *Type*.

**Definition:** Charge type, in a coded form.

**Data Type:** Code

One of the following *ChargeType1Code* values must be used:

Code	Name	Definition
BRKF	BrokerageFee	Fee paid to a broker for services provided.
COMM	Commission	Fee paid for services provided.

## 2.107 Proprietary <Prtry>

**Presence:** [1..1]

This message item is part of choice 2.105 *Type*.

**Definition:** Type of charge in a proprietary form, as defined by the issuer.

**Type:** This message item is composed of the following *GenericIdentification3* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Issuer	<Issr>	[0..1]	Text

For additional Type information, please refer to *GenericIdentification3* p.968 in 'Message Item Types' section.

## 2.108 Rate <Rate>

**Presence:** [0..1]

**Definition:** Rate used to calculate the amount of the charge or fee.

**Data Type:** PercentageRate

**Format:** fractionDigits: 10  
totalDigits: 11

## 2.109 Bearer <Br>

**Presence:** [0..1]

**Definition:** Specifies which party/parties will bear the charges associated with the processing of the payment transaction.

**Data Type:** Code

When this message item is present, one of the following *ChargeBearerType1Code* values must be used:

Code	Name	Definition
CRED	BorneByCreditor	All transaction charges are to be borne by the creditor.
DEBT	BorneByDebtor	All transaction charges are to be borne by the debtor.
SHAR	Shared	In a credit transfer context, means that transaction charges on the sender side are to be borne by the debtor, transaction charges on the receiver side are to be borne by the creditor. In a direct debit context, means that transaction charges on the sender side are to be borne by the creditor, transaction charges on the receiver side are to be borne by the debtor.
SLEV	FollowingServiceLevel	Charges are to be applied following the rules agreed in the service level and/or scheme.

## 2.110 Party <Pty>

**Presence:** [0..1]

**Definition:** Party that takes the transaction charges or to which the transaction charges are due.

**Type:** This message item is composed of the following *BranchAndFinancialInstitutionIdentification4* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
	BranchIdentification	<BrnchId>	[0..1]	

For additional Type information, please refer to *BranchAndFinancialInstitutionIdentification4* p.956 in 'Message Item Types' section.

## 2.111 Tax <Tax>

**Presence:** [0..1]

**Definition:** Set of elements used to provide details on the tax applied to charges.

**Type:** This message item is composed of the following *TaxCharges2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.112</a>		Identification	<Id>	[0..1]	Text
<a href="#">2.113</a>		Rate	<Rate>	[0..1]	Rate
<a href="#">2.114</a>		Amount	<Amt>	[0..1]	Amount

## 2.112 Identification <Id>

**Presence:** [0..1]

**Definition:** Unique reference to unambiguously identify the nature of the tax levied, such as Value Added Tax (VAT)

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.113 Rate <Rate>

**Presence:** [0..1]

**Definition:** Rate used to calculate the tax.

**Data Type:** PercentageRate

**Format:** fractionDigits: 10  
totalDigits: 11

## 2.114 Amount <Amt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Amount of money resulting from the calculation of the tax.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 2.115 TechnicalInputChannel <TechInptChanl>

**Presence:** [0..1]

**Definition:** Channel used to technically input the instruction related to the entry.

**Type:** This message item is composed of one of the following **TechnicalInputChannel1Choice** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
2.116	{Or	Code	<Cd>	[1..1]	Code
2.117	Or}	Proprietary	<Prtry>	[1..1]	Text

## 2.116 Code <Cd>

**Presence:** [1..1]

*This message item is part of choice 2.115 **TechnicalInputChannel**.*

**Definition:** Technical input channel, as published in an external technical input channel code list.

**Data Type:** ExternalTechnicalInputChannel1Code

**Format:** maxLength: 4  
minLength: 1

## 2.117 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 2.115 **TechnicalInputChannel**.*

**Definition:** Technical channel used to input the instruction, in a proprietary form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.118 Interest <Intrst>

**Presence:** [0..\*]

**Definition:** Set of elements used to provide details of the interest amount included in the entry amount.

Usage: This component is used on entry level in the case of batch or aggregate bookings.

**Type:** *This message item is composed of the following **TransactionInterest2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.119</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">2.120</a>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code
<a href="#">2.121</a>		Type	<Tp>	[0..1]	
<a href="#">2.124</a>		Rate	<Rate>	[0..*]	±
<a href="#">2.125</a>		FromToDate	<FrToDt>	[0..1]	±
<a href="#">2.126</a>		Reason	<Rsn>	[0..1]	Text

## 2.119 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** ☒ [R4](#), ☒ [R7](#)

**Definition:** Amount of interest included in the entry amount.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**2.120 CreditDebitIndicator <CdtDbtInd>****Presence:** [1..1]**Definition:** Indicates whether the interest amount included in the entry is credit or debit amount.**Data Type:** Code*One of the following **CreditDebitCode** values must be used:*

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

**2.121 Type <Tp>****Presence:** [0..1]**Definition:** Specifies the type of interest.**Type:** *This message item is composed of one of the following **InterestType1Choice** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.122</u>	{Or	Code	<Cd>	[1..1]	Code
<u>2.123</u>	Or}	Proprietary	<Prtry>	[1..1]	Text

**2.122 Code <Cd>****Presence:** [1..1]*This message item is part of choice **2.121 Type**.***Definition:** Specifies the type of interest.**Data Type:** Code*One of the following **InterestType1Code** values must be used:*

Code	Name	Definition
INDY	IntraDay	During or within a business day.
OVRN	OverNight	Period of time between the end of a business day and the start of the next business day (usually the day after).

### 2.123 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 2.121 Type.*

**Definition:** Specifies the type of interest in uncoded form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 2.124 Rate <Rate>

**Presence:** [0..\*]

**Definition:** Set of elements used to qualify the interest rate.

**Type:** *This message item is composed of the following **Rate3** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Type	<Tp>	[1..1]	
	ValidityRange	<VldtyRg>	[0..1]	

*For additional Type information, please refer to **Rate3** p.1104 in 'Message Item Types' section.*

### 2.125 FromToDate <FrToDt>

**Presence:** [0..1]

**Definition:** Range of time between a start date and an end date for the calculation of the interest.

**Type:** *This message item is composed of the following **DateTimePeriodDetails** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FromDateTime	<FrDtTm>	[1..1]	DateTime
	ToDateTime	<ToDtTm>	[1..1]	DateTime

*For additional Type information, please refer to **DateTimePeriodDetails** p.947 in 'Message Item Types' section.*

### 2.126 Reason <Rsn>

**Presence:** [0..1]

**Definition:** Specifies the reason for the interest.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.127 EntryDetails <NtryDtls>

**Presence:** [0..\*]

**Definition:** Set of elements used to provide details on the entry.

**Type:** This message item is composed of the following *EntryDetails1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.128</a>		Batch	<Btch>	[0..1]	
<a href="#">2.134</a>		TransactionDetails	<TxDtls>	[0..*]	

## 2.128 Batch <Btch>

**Presence:** [0..1]

**Definition:** Set of elements used to provide details on batched transactions.

**Type:** This message item is composed of the following *BatchInformation2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.129</a>		MessageIdentification	<MsgId>	[0..1]	Text
<a href="#">2.130</a>		PaymentInformationIdentification	<PmtInfId>	[0..1]	Text
<a href="#">2.131</a>		NumberOfTransactions	<NbOfTxS>	[0..1]	Text
<a href="#">2.132</a>		TotalAmount	<TtlAmt>	[0..1]	Amount
<a href="#">2.133</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code

## 2.129 MessageIdentification <MsgId>

**Presence:** [0..1]

**Definition:** Point to point reference, as assigned by the sending party, to unambiguously identify the batch of transactions.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.130 PaymentInformationIdentification <PmtInfId>

**Presence:** [0..1]

**Definition:** Unique identification, as assigned by a sending party, to unambiguously identify the payment information group within the message.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.131 NumberOfTransactions <NbOfTxS>

**Presence:** [0..1]

**Definition:** Number of individual transactions included in the batch.

**Data Type:** Max15NumericText



**Format:** [0-9]{1,15}

## 2.132 TotalAmount <TtlAmt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Total amount of money reported in the batch entry.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 2.133 CreditDebitIndicator <CdtDbtInd>

**Presence:** [0..1]

**Definition:** Indicates whether the batch entry is a credit or a debit entry.

**Data Type:** Code

*When this message item is present, one of the following **CreditDebitCode** values must be used:*

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

## 2.134 TransactionDetails <TxDtls>

**Presence:** [0..\*]

**Definition:** Set of elements used to provide information on the underlying transaction(s).

**Type:** *This message item is composed of the following **EntryTransaction2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.135</a>		References	<Refs>	[0..1]	
<a href="#">2.148</a>		AmountDetails	<AmtDtls>	[0..1]	±

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.149</a>		Availability	<Avlbtty>	[0..*]	
<a href="#">2.155</a>		BankTransactionCode	<BkTxCd>	[0..1]	
<a href="#">2.164</a>		Charges	<Chrgs>	[0..*]	
<a href="#">2.178</a>		Interest	<Intrst>	[0..*]	
<a href="#">2.187</a>		RelatedParties	<RltdPties>	[0..1]	
<a href="#">2.199</a>		RelatedAgents	<RltdAgts>	[0..1]	
<a href="#">2.212</a>		Purpose	<Purp>	[0..1]	
<a href="#">2.215</a>		RelatedRemittanceInformation	<RltdRmtInf>	[0..10]	
<a href="#">2.222</a>		RemittanceInformation	<RmtInf>	[0..1]	
<a href="#">2.254</a>		RelatedDates	<RltdDts>	[0..1]	
<a href="#">2.265</a>		RelatedPrice	<RltdPric>	[0..1]	
<a href="#">2.270</a>		RelatedQuantities	<RltdQties>	[0..*]	
<a href="#">2.275</a>		FinancialInstrumentIdentification	<FinInstrmId>	[0..1]	
<a href="#">2.280</a>		Tax	<Tax>	[0..1]	±
<a href="#">2.281</a>		ReturnInformation	<RtrInf>	[0..1]	
<a href="#">2.296</a>		CorporateAction	<CorpActn>	[0..1]	
<a href="#">2.300</a>		SafekeepingAccount	<SfkpgAcct>	[0..1]	±
<a href="#">2.301</a>		AdditionalTransactionInformation	<AddtlTxInf>	[0..1]	Text

## 2.135 References <Refs>

**Presence:** [0..1]

**Definition:** Set of elements used to provide the identification of the underlying transaction.

**Type:** *This message item is composed of the following **TransactionReferences2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.136</a>		MessageIdentification	<MsgId>	[0..1]	Text
<a href="#">2.137</a>		AccountServicerReference	<AcctSvrRef>	[0..1]	Text
<a href="#">2.138</a>		PaymentInformationIdentification	<PmtInfId>	[0..1]	Text
<a href="#">2.139</a>		InstructionIdentification	<InstrId>	[0..1]	Text
<a href="#">2.140</a>		EndToEndIdentification	<EndToEndId>	[0..1]	Text
<a href="#">2.141</a>		TransactionIdentification	<TxId>	[0..1]	Text
<a href="#">2.142</a>		MandateIdentification	<MndtId>	[0..1]	Text
<a href="#">2.143</a>		ChequeNumber	<ChqNb>	[0..1]	Text
<a href="#">2.144</a>		ClearingSystemReference	<ClrSysRef>	[0..1]	Text
<a href="#">2.145</a>		Proprietary	<Prtry>	[0..1]	

**2.136 MessageIdentification <MsgId>****Presence:** [0..1]**Definition:** Point to point reference, as assigned by the instructing party of the underlying message.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**2.137 AccountServicerReference <AcctSvcrRef>****Presence:** [0..1]**Definition:** Unique reference, as assigned by the account servicing institution, to unambiguously identify the instruction.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**2.138 PaymentInformationIdentification <PmtInflId>****Presence:** [0..1]**Definition:** Unique identification, as assigned by a sending party, to unambiguously identify the payment information group within the message.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**2.139 InstructionIdentification <InstrId>****Presence:** [0..1]**Definition:** Unique identification, as assigned by an instructing party for an instructed party, to unambiguously identify the instruction.

Usage: The instruction identification is a point to point reference that can be used between the instructing party and the instructed party to refer to the individual instruction. It can be included in several messages related to the instruction.

**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**2.140 EndToEndIdentification <EndToEndId>****Presence:** [0..1]**Definition:** Unique identification, as assigned by the initiating party, to unambiguously identify the transaction. This identification is passed on, unchanged, throughout the entire end-to-end chain.

Usage: The end-to-end identification can be used for reconciliation or to link tasks relating to the transaction. It can be included in several messages related to the transaction.

Usage: In case there are technical limitations to pass on multiple references, the end-to-end identification must be passed on throughout the entire end-to-end chain.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.141 TransactionIdentification <TxId>

**Presence:** [0..1]

**Definition:** Unique identification, as assigned by the first instructing agent, to unambiguously identify the transaction that is passed on, unchanged, throughout the entire interbank chain.

Usage: The transaction identification can be used for reconciliation, tracking or to link tasks relating to the transaction on the interbank level.

Usage: The instructing agent has to make sure that the transaction identification is unique for a pre-agreed period.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.142 MandateIdentification <MndtId>

**Presence:** [0..1]

**Definition:** Unique identification, as assigned by the creditor, to unambiguously identify the mandate.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.143 ChequeNumber <ChqNb>

**Presence:** [0..1]

**Definition:** Unique and unambiguous identifier for a cheque as assigned by the agent.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.144 ClearingSystemReference <ClrSysRef>

**Presence:** [0..1]

**Definition:** Unique reference, as assigned by a clearing system, to unambiguously identify the instruction.

Usage: In case there are technical limitations to pass on multiple references, the end-to-end identification must be passed on throughout the entire end-to-end chain.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.145 Proprietary <Prtry>

**Presence:** [0..1]

**Definition:** Proprietary reference related to the underlying transaction.

**Type:** This message item is composed of the following *ProprietaryReference1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.146</a>		Type	<Tp>	[1..1]	Text
<a href="#">2.147</a>		Reference	<Ref>	[1..1]	Text

**2.146 Type <Tp>****Presence:** [1..1]**Definition:** Identifies the type of reference reported.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**2.147 Reference <Ref>****Presence:** [1..1]**Definition:** Proprietary reference specification related to the underlying transaction.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**2.148 AmountDetails <AmtDtls>****Presence:** [0..1]**Definition:** Set of elements providing detailed information on the original amount.

Usage: This component (on transaction level) should be used in case booking is for a single transaction and the original amount is different from the entry amount. It can also be used in case individual original amounts are provided in case of a batch or aggregate booking.

**Type:** *This message item is composed of the following **AmountAndCurrencyExchange3** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	InstructedAmount	<InstdAmt>	[0..1]	
	TransactionAmount	<TxAmt>	[0..1]	
	CounterValueAmount	<CntrValAmt>	[0..1]	
	AnnouncedPostingAmount	<AnnncdPstngAmt>	[0..1]	
	ProprietaryAmount	<PrtryAmt>	[0..*]	

For additional Type information, please refer to **AmountAndCurrencyExchange3** p.854 in 'Message Item Types' section.

**2.149 Availability <Avlbt>****Presence:** [0..\*]**Definition:** Set of elements used to indicate when the booked amount of money will become available, that is can be accessed and starts generating interest.

Usage: This type of information is used in the US and is linked to particular instruments such as cheques.  
Example: When a cheque is deposited, it will be booked on the deposit day, but the amount of money will only be accessible as of the indicated availability day (according to national banking regulations).

**Type:** *This message item is composed of the following **CashBalanceAvailability2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.150</u>		Date	<Dt>	[1..1]	
<u>2.153</u>		Amount	<Amt>	[1..1]	Amount
<u>2.154</u>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code

## 2.150 Date <Dt>

**Presence:** [1..1]

**Definition:** Indicates when the amount of money will become available.

**Type:** This message item is composed of one of the following *CashBalanceAvailabilityDate1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.151</u>	{Or	NumberOfDays	<NbOfDays>	[1..1]	Text
<u>2.152</u>	Or}	ActualDate	<ActlDt>	[1..1]	DateTime

## 2.151 NumberOfDays <NbOfDays>

**Presence:** [1..1]

*This message item is part of choice 2.150 Date.*

**Definition:** Indicates the number of float days attached to the balance.

**Data Type:** Max15PlusSignedNumericText

**Format:** [+]{0,1}[0-9]{1,15}

## 2.152 ActualDate <ActlDt>

**Presence:** [1..1]

*This message item is part of choice 2.150 Date.*

**Definition:** Identifies the actual availability date.

**Data Type:** ISODate

## 2.153 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Identifies the available amount.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**2.154 CreditDebitIndicator <CdtDbtInd>****Presence:** [1..1]**Definition:** Indicates whether the availability balance is a credit or a debit balance.

Usage: A zero balance is considered to be a credit balance.

**Data Type:** Code*One of the following **CreditDebitCode** values must be used:*

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

**2.155 BankTransactionCode <BkTxCd>****Presence:** [0..1]**Impacted by:** R9**Definition:** Set of elements used to fully identify the type of underlying transaction resulting in an entry.**Type:** *This message item is composed of the following **BankTransactionCodeStructure4** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.156</u>		Domain	<Domn>	[0..1]	
<u>2.161</u>		Proprietary	<Prtry>	[0..1]	

**Rule(s): DomainOrProprietaryRule ☒**

Either Proprietary or Domain or both must be present.

(Fatal) Error Code: Sw.Stds.X00104

**FamilyAndSubFamilyRule**

If a specific (non-generic) Family code is not present, then a specific (non-generic) SubFamily code is not allowed.

**2.156 Domain <Domn>****Presence:** [0..1]**Impacted by:** ☒ R8

**Definition:** Set of elements used to provide the domain, the family and the sub-family of the bank transaction code, in a structured and hierarchical format.

Usage: If a specific family or sub-family code cannot be provided, the generic family code defined for the domain or the generic sub-family code defined for the family should be provided.

**Type:** This message item is composed of the following *BankTransactionCodeStructure5* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.157</a>		Code	<Cd>	[1..1]	Code
<a href="#">2.158</a>		Family	<Fmly>	[1..1]	

## 2.157 Code <Cd>

**Presence:** [1..1]

**Definition:** Specifies the business area of the underlying transaction.

**Data Type:** ExternalBankTransactionDomain1Code

**Format:** maxLength: 4  
minLength: 1

## 2.158 Family <Fmly>

**Presence:** [1..1]

**Definition:** Specifies the family and the sub-family of the bank transaction code, within a specific domain, in a structured and hierarchical format.

**Type:** This message item is composed of the following *BankTransactionCodeStructure6* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.159</a>		Code	<Cd>	[1..1]	Code
<a href="#">2.160</a>		SubFamilyCode	<SubFmlyCd>	[1..1]	Code

## 2.159 Code <Cd>

**Presence:** [1..1]

**Definition:** Specifies the family within a domain.

**Data Type:** ExternalBankTransactionFamily1Code

**Format:** maxLength: 4  
minLength: 1

## 2.160 SubFamilyCode <SubFmlyCd>

**Presence:** [1..1]

**Definition:** Specifies the sub-product family within a specific family.

**Data Type:** ExternalBankTransactionSubFamily1Code

**Format:** maxLength: 4  
minLength: 1



## 2.161 Proprietary <Prtry>

**Presence:** [0..1]

**Impacted by:** ☒ R8

**Definition:** Bank transaction code in a proprietary form, as defined by the issuer.

**Type:** This message item is composed of the following *ProprietaryBankTransactionCodeStructure1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.162</u>		Code	<Cd>	[1..1]	Text
<u>2.163</u>		Issuer	<Issr>	[0..1]	Text

## 2.162 Code <Cd>

**Presence:** [1..1]

**Definition:** Proprietary bank transaction code to identify the underlying transaction.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.163 Issuer <Issr>

**Presence:** [0..1]

**Definition:** Identification of the issuer of the proprietary bank transaction code.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.164 Charges <Chrgs>

**Presence:** [0..\*]

**Definition:** Provides information on the charges included in the entry amount.

Usage: This component (on transaction level) can be used in case the booking is for a single transaction, and charges are included in the entry amount. It can also be used in case individual charge amounts are applied to individual transactions in case of a batch or aggregate amount booking.

**Type:** This message item is composed of the following *ChargesInformation6* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.165</u>		TotalChargesAndTaxAmount	<TtlChrgsAndTaxAmt>	[0..1]	Amount
<u>2.166</u>		Amount	<Amt>	[1..1]	Amount
<u>2.167</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code
<u>2.168</u>		Type	<Tp>	[0..1]	
<u>2.171</u>		Rate	<Rate>	[0..1]	Rate
<u>2.172</u>		Bearer	 	[0..1]	Code
<u>2.173</u>		Party	<Pty>	[0..1]	±
<u>2.174</u>		Tax	<Tax>	[0..1]	

## 2.165 TotalChargesAndTaxAmount <TtlChrgsAndTaxAmt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Total of all charges and taxes applied to the entry.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 2.166 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Transaction charges to be paid by the charge bearer.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**2.167 CreditDebitIndicator <CdtDbtInd>****Presence:** [0..1]**Definition:** Indicates whether the charges amount is a credit or a debit amount.

Usage: A zero amount is considered to be a credit.

**Data Type:** Code*When this message item is present, one of the following **CreditDebitCode** values must be used:*

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

**2.168 Type <Tp>****Presence:** [0..1]**Definition:** Specifies the type of charge.**Type:** *This message item is composed of one of the following **ChargeType2Choice** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.169</u>	{Or	Code	<Cd>	[1..1]	Code
<u>2.170</u>	Or}	Proprietary	<Prtry>	[1..1]	±

**2.169 Code <Cd>****Presence:** [1..1]*This message item is part of choice **2.168 Type**.***Definition:** Charge type, in a coded form.**Data Type:** Code*One of the following **ChargeType1Code** values must be used:*

Code	Name	Definition
BRKF	BrokerageFee	Fee paid to a broker for services provided.
COMM	Commission	Fee paid for services provided.

## 2.170 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 2.168 **Type**.*

**Definition:** Type of charge in a proprietary form, as defined by the issuer.

**Type:** This message item is composed of the following **GenericIdentification3** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Issuer	<Issr>	[0..1]	Text

For additional Type information, please refer to **GenericIdentification3** p.968 in 'Message Item Types' section.

## 2.171 Rate <Rate>

**Presence:** [0..1]

**Definition:** Rate used to calculate the amount of the charge or fee.

**Data Type:** PercentageRate

**Format:** fractionDigits: 10  
totalDigits: 11

## 2.172 Bearer <Br>

**Presence:** [0..1]

**Definition:** Specifies which party/parties will bear the charges associated with the processing of the payment transaction.

**Data Type:** Code

When this message item is present, one of the following **ChargeBearerType1Code** values must be used:

Code	Name	Definition
CRED	BorneByCreditor	All transaction charges are to be borne by the creditor.
DEBT	BorneByDebtor	All transaction charges are to be borne by the debtor.
SHAR	Shared	In a credit transfer context, means that transaction charges on the sender side are to be borne by the debtor, transaction charges on the receiver side are to be borne by the creditor. In a direct debit context, means that transaction charges on the sender side are to be borne by the creditor, transaction charges on the receiver side are to be borne by the debtor.
SLEV	FollowingServiceLevel	Charges are to be applied following the rules agreed in the service level and/or scheme.

## 2.173 Party <Pty>

**Presence:** [0..1]

**Definition:** Party that takes the transaction charges or to which the transaction charges are due.

**Type:** This message item is composed of the following **BranchAndFinancialInstitutionIdentification4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
	BranchIdentification	<BrnchId>	[0..1]	

For additional Type information, please refer to ***BranchAndFinancialInstitutionIdentification4*** p.956 in 'Message Item Types' section.

## 2.174 Tax <Tax>

**Presence:** [0..1]

**Definition:** Set of elements used to provide details on the tax applied to charges.

**Type:** This message item is composed of the following ***TaxCharges2*** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.175</a>		Identification	<Id>	[0..1]	Text
<a href="#">2.176</a>		Rate	<Rate>	[0..1]	Rate
<a href="#">2.177</a>		Amount	<Amt>	[0..1]	Amount

## 2.175 Identification <Id>

**Presence:** [0..1]

**Definition:** Unique reference to unambiguously identify the nature of the tax levied, such as Value Added Tax (VAT)

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.176 Rate <Rate>

**Presence:** [0..1]

**Definition:** Rate used to calculate the tax.

**Data Type:** PercentageRate

**Format:** fractionDigits: 10  
totalDigits: 11

## 2.177 Amount <Amt>

**Presence:** [0..1]

**Impacted by:** ☒ [R4](#), ☒ [R7](#)

**Definition:** Amount of money resulting from the calculation of the tax.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: ***Currency (Ccy)*** which is typed by ***ActiveOrHistoricCurrencyCode***.

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**2.178 Interest <Intrst>****Presence:** [0..\*]**Definition:** Set of elements used to provide details of the interest amount included in the entry amount.

Usage: This component (on transaction level) can be used if the booking is for a single transaction, and interest amount is included in the entry amount. It can also be used if individual interest amounts are applied to individual transactions in the case of a batch or aggregate amount booking.

**Type:** This message item is composed of the following *TransactionInterest2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.179</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">2.180</a>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code
<a href="#">2.181</a>		Type	<Tp>	[0..1]	
<a href="#">2.184</a>		Rate	<Rate>	[0..*]	±
<a href="#">2.185</a>		FromToDate	<FrToDt>	[0..1]	±
<a href="#">2.186</a>		Reason	<Rsn>	[0..1]	Text

**2.179 Amount <Amt>****Presence:** [1..1]**Impacted by:** ☒ [R4](#), ☒ [R7](#)**Definition:** Amount of interest included in the entry amount.**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**2.180 CreditDebitIndicator <CdtDbtInd>****Presence:** [1..1]**Definition:** Indicates whether the interest amount included in the entry is credit or debit amount.**Data Type:** Code*One of the following **CreditDebitCode** values must be used:*

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

**2.181 Type <Tp>****Presence:** [0..1]**Definition:** Specifies the type of interest.**Type:** *This message item is composed of one of the following **InterestType1Choice** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.182</u>	{Or	Code	<Cd>	[1..1]	Code
<u>2.183</u>	Or}	Proprietary	<Prtry>	[1..1]	Text

**2.182 Code <Cd>****Presence:** [1..1]*This message item is part of choice **2.181 Type**.***Definition:** Specifies the type of interest.**Data Type:** Code*One of the following **InterestType1Code** values must be used:*

Code	Name	Definition
INDY	IntraDay	During or within a business day.
OVRN	OverNight	Period of time between the end of a business day and the start of the next business day (usually the day after).

## 2.183 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 2.181 **Type**.*

**Definition:** Specifies the type of interest in uncoded form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.184 Rate <Rate>

**Presence:** [0..\*]

**Definition:** Set of elements used to qualify the interest rate.

**Type:** *This message item is composed of the following **Rate3** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Type	<Tp>	[1..1]	
	ValidityRange	<VldtyRg>	[0..1]	

*For additional Type information, please refer to **Rate3** p.1104 in 'Message Item Types' section.*

## 2.185 FromToDate <FrToDt>

**Presence:** [0..1]

**Definition:** Range of time between a start date and an end date for the calculation of the interest.

**Type:** *This message item is composed of the following **DateTimePeriodDetails** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FromDateTime	<FrDtTm>	[1..1]	DateTime
	ToDateTime	<ToDtTm>	[1..1]	DateTime

*For additional Type information, please refer to **DateTimePeriodDetails** p.947 in 'Message Item Types' section.*

## 2.186 Reason <Rsn>

**Presence:** [0..1]

**Definition:** Specifies the reason for the interest.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1



## 2.187 RelatedParties <RltdPties>

**Presence:** [0..1]

**Definition:** Set of elements used to identify the parties related to the underlying transaction.

**Type:** This message item is composed of the following *TransactionParty2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.188</a>		InitiatingParty	<InitgPty>	[0..1]	±
<a href="#">2.189</a>		Debtor	<Dbtr>	[0..1]	±
<a href="#">2.190</a>		DebtorAccount	<DbtrAcct>	[0..1]	±
<a href="#">2.191</a>		UltimateDebtor	<UltmtDbtr>	[0..1]	±
<a href="#">2.192</a>		Creditor	<Cdtr>	[0..1]	±
<a href="#">2.193</a>		CreditorAccount	<CdtrAcct>	[0..1]	±
<a href="#">2.194</a>		UltimateCreditor	<UltmtCdtr>	[0..1]	±
<a href="#">2.195</a>		TradingParty	<TradgPty>	[0..1]	±
<a href="#">2.196</a>		Proprietary	<Prtry>	[0..*]	

## 2.188 InitiatingParty <InitgPty>

**Presence:** [0..1]

**Definition:** Party that initiated the payment that is reported in the entry.

**Type:** This message item is composed of the following *PartyIdentification32* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Name	<Nm>	[0..1]	Text
	PostalAddress	<PstlAdr>	[0..1]	
	Identification	<Id>	[0..1]	
	CountryOfResidence	<CtryOfRes>	[0..1]	Code
	ContactDetails	<CtctDtls>	[0..1]	

For additional Type information, please refer to [PartyIdentification32](#) p.1045 in 'Message Item Types' section.

## 2.189 Debtor <Dbtr>

**Presence:** [0..1]

**Definition:** Party that owes an amount of money to the (ultimate) creditor.

**Type:** This message item is composed of the following *PartyIdentification32* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Name	<Nm>	[0..1]	Text
	PostalAddress	<PstlAdr>	[0..1]	
	Identification	<Id>	[0..1]	

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	CountryOfResidence	<CtryOfRes>	[0..1]	Code
	ContactDetails	<CtctDtls>	[0..1]	

For additional Type information, please refer to **PartyIdentification32** p.1045 in 'Message Item Types' section.

## 2.190 DebtorAccount <DbtrAcct>

**Presence:** [0..1]

**Definition:** Unambiguous identification of the account of the debtor.

**Type:** This message item is composed of the following **CashAccount16** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	Type	<Tp>	[0..1]	
	Currency	<Ccy>	[0..1]	Code
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to **CashAccount16** p.816 in 'Message Item Types' section.

## 2.191 UltimateDebtor <UltmtDbtr>

**Presence:** [0..1]

**Definition:** Ultimate party that owes an amount of money to the (ultimate) creditor.

**Type:** This message item is composed of the following **PartyIdentification32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Name	<Nm>	[0..1]	Text
	PostalAddress	<PstlAdr>	[0..1]	
	Identification	<Id>	[0..1]	
	CountryOfResidence	<CtryOfRes>	[0..1]	Code
	ContactDetails	<CtctDtls>	[0..1]	

For additional Type information, please refer to **PartyIdentification32** p.1045 in 'Message Item Types' section.

## 2.192 Creditor <Cdtr>

**Presence:** [0..1]

**Definition:** Party to which an amount of money is due.

**Type:** This message item is composed of the following **PartyIdentification32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Name	<Nm>	[0..1]	Text

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PostalAddress	<PstlAdr>	[0..1]	
	Identification	<Id>	[0..1]	
	CountryOfResidence	<CtryOfRes>	[0..1]	Code
	ContactDetails	<CtctDtls>	[0..1]	

For additional Type information, please refer to **PartyIdentification32** p.1045 in 'Message Item Types' section.

## 2.193 CreditorAccount <CdtrAcct>

**Presence:** [0..1]

**Definition:** Unambiguous identification of the account of the creditor to which a credit entry has been posted as a result of the payment transaction.

**Type:** This message item is composed of the following **CashAccount16** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	Type	<Tp>	[0..1]	
	Currency	<Ccy>	[0..1]	Code
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to **CashAccount16** p.816 in 'Message Item Types' section.

## 2.194 UltimateCreditor <UltmtCdtr>

**Presence:** [0..1]

**Definition:** Ultimate party to which an amount of money is due.

**Type:** This message item is composed of the following **PartyIdentification32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Name	<Nm>	[0..1]	Text
	PostalAddress	<PstlAdr>	[0..1]	
	Identification	<Id>	[0..1]	
	CountryOfResidence	<CtryOfRes>	[0..1]	Code
	ContactDetails	<CtctDtls>	[0..1]	

For additional Type information, please refer to **PartyIdentification32** p.1045 in 'Message Item Types' section.

## 2.195 TradingParty <TradgPty>

**Presence:** [0..1]

**Definition:** Party that plays an active role in planning and executing the transactions that create or liquidate investments of the investors assets, or that move the investor's assets from one investment to another. A trading party is a trade instructor, an investment decision-maker, a post trade administrator, or a trader. In the context of treasury, it is the party that negotiates and executes the treasury transaction.

**Type:** This message item is composed of the following **PartyIdentification32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Name	<Nm>	[0..1]	Text
	PostalAddress	<PstlAdr>	[0..1]	
	Identification	<Id>	[0..1]	
	CountryOfResidence	<CtryOfRes>	[0..1]	Code
	ContactDetails	<CtctDtls>	[0..1]	

For additional Type information, please refer to **PartyIdentification32** p.1045 in 'Message Item Types' section.

## 2.196 Proprietary <Prtry>

**Presence:** [0..\*]

**Definition:** Proprietary party related to the underlying transaction.

**Type:** This message item is composed of the following **ProprietaryParty2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.197</a>		Type	<Tp>	[1..1]	Text
<a href="#">2.198</a>		Party	<Pty>	[1..1]	±

## 2.197 Type <Tp>

**Presence:** [1..1]

**Definition:** Specifies the type of proprietary party.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.198 Party <Pty>

**Presence:** [1..1]

**Definition:** Proprietary party.

**Type:** This message item is composed of the following **PartyIdentification32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Name	<Nm>	[0..1]	Text
	PostalAddress	<PstlAdr>	[0..1]	
	Identification	<Id>	[0..1]	
	CountryOfResidence	<CtryOfRes>	[0..1]	Code

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	ContactDetails	<CtctDtls>	[0..1]	

For additional Type information, please refer to **PartyIdentification32** p.1045 in 'Message Item Types' section.

## 2.199 RelatedAgents <RltdAgts>

**Presence:** [0..1]

**Definition:** Set of elements used to identify the agents related to the underlying transaction.

**Type:** This message item is composed of the following **TransactionAgents2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.200</a>		DebtorAgent	<DbtrAgt>	[0..1]	±
<a href="#">2.201</a>		CreditorAgent	<CdtrAgt>	[0..1]	±
<a href="#">2.202</a>		IntermediaryAgent1	<IntrmyAgt1>	[0..1]	±
<a href="#">2.203</a>		IntermediaryAgent2	<IntrmyAgt2>	[0..1]	±
<a href="#">2.204</a>		IntermediaryAgent3	<IntrmyAgt3>	[0..1]	±
<a href="#">2.205</a>		ReceivingAgent	<RcvgAgt>	[0..1]	±
<a href="#">2.206</a>		DeliveringAgent	<DlvrgAgt>	[0..1]	±
<a href="#">2.207</a>		IssuingAgent	<IssgAgt>	[0..1]	±
<a href="#">2.208</a>		SettlementPlace	<SttlmPlc>	[0..1]	±
<a href="#">2.209</a>		Proprietary	<Prtry>	[0..*]	

## 2.200 DebtorAgent <DbtrAgt>

**Presence:** [0..1]

**Definition:** Financial institution servicing an account for the debtor.

**Type:** This message item is composed of the following **BranchAndFinancialInstitutionIdentification4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
	BranchIdentification	<BrnchId>	[0..1]	

For additional Type information, please refer to **BranchAndFinancialInstitutionIdentification4** p.956 in 'Message Item Types' section.

## 2.201 CreditorAgent <CdtrAgt>

**Presence:** [0..1]

**Definition:** Financial institution servicing an account for the creditor.

**Type:** This message item is composed of the following **BranchAndFinancialInstitutionIdentification4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
	BranchIdentification	<BrnchId>	[0..1]	

For additional Type information, please refer to **BranchAndFinancialInstitutionIdentification4** p.956 in 'Message Item Types' section.

## 2.202 IntermediaryAgent1 <IntrmyAgt1>

**Presence:** [0..1]

**Definition:** Agent between the debtor's agent and the creditor's agent.

Usage: If more than one intermediary agent is present, then IntermediaryAgent1 identifies the agent between the DebtorAgent and the IntermediaryAgent2.

**Type:** This message item is composed of the following **BranchAndFinancialInstitutionIdentification4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
	BranchIdentification	<BrnchId>	[0..1]	

For additional Type information, please refer to **BranchAndFinancialInstitutionIdentification4** p.956 in 'Message Item Types' section.

## 2.203 IntermediaryAgent2 <IntrmyAgt2>

**Presence:** [0..1]

**Definition:** Agent between the debtor's agent and the creditor's agent.

Usage: If more than two intermediary agents are present, then IntermediaryAgent2 identifies the agent between the IntermediaryAgent1 and the IntermediaryAgent3.

**Type:** This message item is composed of the following **BranchAndFinancialInstitutionIdentification4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
	BranchIdentification	<BrnchId>	[0..1]	

For additional Type information, please refer to **BranchAndFinancialInstitutionIdentification4** p.956 in 'Message Item Types' section.

## 2.204 IntermediaryAgent3 <IntrmyAgt3>

**Presence:** [0..1]

**Definition:** Agent between the debtor's agent and the creditor's agent.

Usage: If IntermediaryAgent3 is present, then it identifies the agent between the IntermediaryAgent 2 and the CreditorAgent.

**Type:** This message item is composed of the following **BranchAndFinancialInstitutionIdentification4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
	BranchIdentification	<BrnchId>	[0..1]	

For additional Type information, please refer to **BranchAndFinancialInstitutionIdentification4** p.956 in 'Message Item Types' section.

## 2.205 ReceivingAgent <RcvgAgt>

**Presence:** [0..1]

**Definition:** Party that receives securities from the delivering agent at the place of settlement, such as central securities depository.

Can also be used in the context of treasury operations.

**Type:** This message item is composed of the following **BranchAndFinancialInstitutionIdentification4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
	BranchIdentification	<BrnchId>	[0..1]	

For additional Type information, please refer to **BranchAndFinancialInstitutionIdentification4** p.956 in 'Message Item Types' section.

## 2.206 DeliveringAgent <DlvrgAgt>

**Presence:** [0..1]

**Definition:** Party that delivers securities to the receiving agent at the place of settlement, such as a central securities depository.

Can also be used in the context of treasury operations.

**Type:** This message item is composed of the following **BranchAndFinancialInstitutionIdentification4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
	BranchIdentification	<BrnchId>	[0..1]	

For additional Type information, please refer to **BranchAndFinancialInstitutionIdentification4** p.956 in 'Message Item Types' section.

## 2.207 IssuingAgent <IssgAgt>

**Presence:** [0..1]

**Definition:** Legal entity that has the right to issue securities.

**Type:** This message item is composed of the following **BranchAndFinancialInstitutionIdentification4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
	BranchIdentification	<BrnchId>	[0..1]	

For additional Type information, please refer to **BranchAndFinancialInstitutionIdentification4** p.956 in 'Message Item Types' section.

## 2.208 SettlementPlace <SttlmPlc>

**Presence:** [0..1]

**Definition:** Place where settlement of the securities takes place.

Usage: This is typed by a financial institution identification as this is the standard way to identify a securities settlement agent/central system.

**Type:** This message item is composed of the following **BranchAndFinancialInstitutionIdentification4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
	BranchIdentification	<BrnchId>	[0..1]	

For additional Type information, please refer to **BranchAndFinancialInstitutionIdentification4** p.956 in 'Message Item Types' section.

## 2.209 Proprietary <Prtry>

**Presence:** [0..\*]

**Definition:** Proprietary agent related to the underlying transaction.

**Type:** This message item is composed of the following **ProprietaryAgent2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.210</u>		Type	<Tp>	[1..1]	Text
<u>2.211</u>		Agent	<Agt>	[1..1]	±

### 2.210 Type <Tp>

**Presence:** [1..1]

**Definition:** Specifies the type of proprietary agent.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 2.211 Agent <Agt>

**Presence:** [1..1]

**Definition:** Organisation established primarily to provide financial services.

**Type:** This message item is composed of the following **BranchAndFinancialInstitutionIdentification4** element(s):



Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
	BranchIdentification	<BrnchId>	[0..1]	

For additional Type information, please refer to **BranchAndFinancialInstitutionIdentification4** p.956 in 'Message Item Types' section.

## 2.212 Purpose <Purp>

**Presence:** [0..1]

**Definition:** Underlying reason for the payment transaction.

Usage: Purpose is used by the end-customers, that is initiating party, (ultimate) debtor, (ultimate) creditor to provide information concerning the nature of the payment. Purpose is a content element, which is not used for processing by any of the agents involved in the payment chain.

**Type:** This message item is composed of one of the following ***Purpose2Choice*** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.213</u>	{Or	Code	<Cd>	[1..1]	Code
<u>2.214</u>	Or}	Proprietary	<Prtry>	[1..1]	Text

## 2.213 Code <Cd>

**Presence:** [1..1]

This message item is part of choice **2.212 Purpose**.

**Definition:** Underlying reason for the payment transaction, as published in an external purpose code list.

**Data Type:** ExternalPurpose1Code

**Format:** maxLength: 4  
minLength: 1

## 2.214 Proprietary <Prtry>

**Presence:** [1..1]

This message item is part of choice **2.212 Purpose**.

**Definition:** Purpose, in a proprietary form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.215 RelatedRemittanceInformation <RltdRmtInf>

**Presence:** [0..10]

**Definition:** Set of elements used to provide information related to the handling of the remittance information by any of the agents in the transaction processing chain.

**Type:** This message item is composed of the following ***RemittanceLocation2*** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.216</a>		RemittanceIdentification	<RmtId>	[0..1]	Text
<a href="#">2.217</a>		RemittanceLocationMethod	<RmtLctnMtd>	[0..1]	Code
<a href="#">2.218</a>		RemittanceLocationElectronicAddress	<RmtLctnElctrncAdr>	[0..1]	Text
<a href="#">2.219</a>		RemittanceLocationPostalAddress	<RmtLctnPstlAdr>	[0..1]	

## 2.216 RemittanceIdentification <RmtId>

**Presence:** [0..1]

**Definition:** Unique identification, as assigned by the initiating party, to unambiguously identify the remittance information sent separately from the payment instruction, such as a remittance advice.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.217 RemittanceLocationMethod <RmtLctnMtd>

**Presence:** [0..1]

**Definition:** Method used to deliver the remittance advice information.

**Data Type:** Code

*When this message item is present, one of the following **RemittanceLocationMethod2Code** values must be used:*

Code	Name	Definition
EDIC	ElectronicDataInterchange	Remittance advice information must be sent through Electronic Data Interchange (EDI).
EMAL	EMail	Remittance advice information must be sent through e-mail.
FAXI	Fax	Remittance advice information must be faxed.
POST	Post	Remittance advice information must be sent through postal services.
SMSM	SMS	Remittance advice information must be sent through by phone as a short message service (SMS).
URID	UniformResourceIdentifier	Remittance advice information needs to be sent to a Uniform Resource Identifier (URI). URI is a compact string of characters that uniquely identify an abstract or physical resource. URI's are the super-set of identifiers, such as URLs, email addresses, ftp sites, etc, and as such, provide the syntax for all of the identification schemes.

## 2.218 RemittanceLocationElectronicAddress <RmtLctnElctrncAdr>

**Presence:** [0..1]

**Definition:** Electronic address to which an agent is to send the remittance information.

**Data Type:** Max2048Text

**Format:** maxLength: 2048  
minLength: 1

## 2.219 RemittanceLocationPostalAddress <RmtLctnPstlAdr>

**Presence:** [0..1]

**Definition:** Postal address to which an agent is to send the remittance information.

**Type:** This message item is composed of the following *NameAndAddress10* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.220</u>		Name	<Nm>	[1..1]	Text
<u>2.221</u>		Address	<Adr>	[1..1]	±

## 2.220 Name <Nm>

**Presence:** [1..1]

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

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

## 2.221 Address <Adr>

**Presence:** [1..1]

**Definition:** Postal address of a party.

**Type:** This message item is composed of the following *PostalAddress6* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	AddressType	<AdrTp>	[0..1]	Code
	Department	<Dept>	[0..1]	Text
	SubDepartment	<SubDept>	[0..1]	Text
	StreetName	<StrtNm>	[0..1]	Text
	BuildingNumber	<BldgNb>	[0..1]	Text
	PostCode	<PstCd>	[0..1]	Text
	TownName	<TwnNm>	[0..1]	Text
	CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
	Country	<Ctry>	[0..1]	Code
	AddressLine	<AdrLine>	[0..7]	Text

For additional Type information, please refer to *PostalAddress6* p.1099 in 'Message Item Types' section.

## 2.222 RemittanceInformation <RmtInf>

**Presence:** [0..1]

**Definition:** Structured information that enables the matching, ie, reconciliation, of a payment with the items that the payment is intended to settle, such as commercial invoices in an account receivable system.

**Type:** This message item is composed of the following *RemittanceInformation5* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.223</a>		Unstructured	<Ustrd>	[0..*]	Text
<a href="#">2.224</a>		Structured	<Strd>	[0..*]	

## 2.223 Unstructured <Ustrd>

**Presence:** [0..\*]

**Definition:** Information supplied to enable the matching/reconciliation of an entry with the items that the payment is intended to settle, such as commercial invoices in an accounts' receivable system, in an unstructured form.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

## 2.224 Structured <Strd>

**Presence:** [0..\*]

**Definition:** Information supplied to enable the matching/reconciliation of an entry with the items that the payment is intended to settle, such as commercial invoices in an accounts' receivable system, in a structured form.

**Type:** This message item is composed of the following *StructuredRemittanceInformation7* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.225</a>		ReferredDocumentInformation	<RfrdDocInf>	[0..*]	
<a href="#">2.233</a>		ReferredDocumentAmount	<RfrdDocAmt>	[0..1]	
<a href="#">2.244</a>		CreditorReferenceInformation	<CdtrRefInf>	[0..1]	
<a href="#">2.251</a>		Invoicer	<Invcr>	[0..1]	±
<a href="#">2.252</a>		Invoicee	<Invcee>	[0..1]	±
<a href="#">2.253</a>		AdditionalRemittanceInformation	<AddtlRmtInf>	[0..3]	Text

## 2.225 ReferredDocumentInformation <RfrdDocInf>

**Presence:** [0..\*]

**Definition:** Set of elements used to identify the documents referred to in the remittance information.

**Type:** This message item is composed of the following *ReferredDocumentInformation3* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.226</a>		Type	<Tp>	[0..1]	
<a href="#">2.231</a>		Number	<Nb>	[0..1]	Text
<a href="#">2.232</a>		RelatedDate	<RltdDt>	[0..1]	DateTime

## 2.226 Type <Tp>

**Presence:** [0..1]

**Definition:** Specifies the type of referred document.

**Type:** This message item is composed of the following *ReferredDocumentType2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.227</u>		CodeOrProprietary	<CdOrPrtry>	[1..1]	
<u>2.230</u>		Issuer	<Issr>	[0..1]	Text

## 2.227 CodeOrProprietary <CdOrPrtry>

**Presence:** [1..1]

**Definition:** Provides the type details of the referred document.

**Type:** This message item is composed of one of the following *ReferredDocumentType1Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.228</u>	{Or	Code	<Cd>	[1..1]	Code
<u>2.229</u>	Or}	Proprietary	<Prtry>	[1..1]	Text

## 2.228 Code <Cd>

**Presence:** [1..1]

This message item is part of choice 2.227 *CodeOrProprietary*.

**Definition:** Document type in a coded form.

**Data Type:** Code

One of the following *DocumentType5Code* values must be used:

Code	Name	Definition
AROI	AccountReceivableOpenItem	Document is a payment that applies to a specific source document.
BOLD	BillOfLading	Document is a shipping notice.
CINV	CommercialInvoice	Document is an invoice.
CMCN	CommercialContract	Document is an agreement between the parties, stipulating the terms and conditions of the delivery of goods or services.
CNFA	CreditNoteRelatedToFinancialAdjustment	Document is a credit note for the final amount settled for a commercial transaction.
CREN	CreditNote	Document is a credit note.
DEBN	DebitNote	Document is a debit note.
DISP	DispatchAdvice	Document is a dispatch advice.
DNFA	DebitNoteRelatedToFinancialAdjustment	Document is a debit note for the final amount settled for a commercial transaction.
HIRI	HireInvoice	Document is an invoice for the hiring of human resources or renting goods or equipment.

Code	Name	Definition
MSIN	MeteredServiceInvoice	Document is an invoice claiming payment for the supply of metered services, eg, gas or electricity, supplied to a fixed meter.
SBIN	SelfBilledInvoice	Document is an invoice issued by the debtor.
SOAC	StatementOfAccount	Document is a statement of the transactions posted to the debtor's account at the supplier.
TSUT	TradeServicesUtilityTransaction	Document is a transaction identifier as assigned by the Trade Services Utility.
VCHR	Voucher	Document is an electronic payment document.

## 2.229 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 2.227 CodeOrProprietary.*

**Definition:** Proprietary identification of the type of the remittance document.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.230 Issuer <Issr>

**Presence:** [0..1]

**Definition:** Identification of the issuer of the reference document type.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.231 Number <Nb>

**Presence:** [0..1]

**Definition:** Unique and unambiguous identification of the referred document.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.232 RelatedDate <RltdDt>

**Presence:** [0..1]

**Definition:** Date associated with the referred document.

**Data Type:** ISODate

## 2.233 ReferredDocumentAmount <RfrdDocAmt>

**Presence:** [0..1]

**Definition:** Set of elements used to provide details on the amounts of the referred document.

**Type:** *This message item is composed of the following **RemittanceAmount1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.234</a>		DuePayableAmount	<DuePyblAmt>	[0..1]	Amount
<a href="#">2.235</a>		DiscountAppliedAmount	<DscntApldAmt>	[0..1]	Amount
<a href="#">2.236</a>		CreditNoteAmount	<CdtNoteAmt>	[0..1]	Amount
<a href="#">2.237</a>		TaxAmount	<TaxAmt>	[0..1]	Amount
<a href="#">2.238</a>		AdjustmentAmountAndReason	<AdjstmntAmtAndRsn>	[0..*]	
<a href="#">2.243</a>		RemittedAmount	<RmtdAmt>	[0..1]	Amount

## 2.234 DuePayableAmount <DuePyblAmt>

**Presence:** [0..1]

**Impacted by:** ☒ [R4](#), ☒ [R7](#)

**Definition:** Amount specified is the exact amount due and payable to the creditor.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 2.235 DiscountAppliedAmount <DscntApldAmt>

**Presence:** [0..1]

**Impacted by:** ☒ [R4](#), ☒ [R7](#)

**Definition:** Amount of money that results from the application of an agreed discount to the amount due and payable to the creditor.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 2.236 CreditNoteAmount <CdtNoteAmt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Amount specified for the referred document is the amount of a credit note.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 2.237 TaxAmount <TaxAmt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Quantity of cash resulting from the calculation of the tax.



**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 2.238 AdjustmentAmountAndReason <AdjstmntAmtAndRsn>

**Presence:** [0..\*]

**Definition:** Set of elements used to provide information on the amount and reason of the document adjustment.

**Type:** *This message item is composed of the following **DocumentAdjustment1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.239</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">2.240</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code
<a href="#">2.241</a>		Reason	<Rsn>	[0..1]	Text
<a href="#">2.242</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text

## 2.239 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Amount of money of the document adjustment.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**2.240 CreditDebitIndicator <CdtDbtInd>****Presence:** [0..1]**Definition:** Specifies whether the adjustment must be subtracted or added to the total amount.**Data Type:** Code*When this message item is present, one of the following **CreditDebitCode** values must be used:*

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

**2.241 Reason <Rsn>****Presence:** [0..1]**Definition:** Specifies the reason for the adjustment.**Data Type:** Max4Text**Format:** maxLength: 4  
minLength: 1**2.242 AdditionalInformation <AddtlInf>****Presence:** [0..1]**Definition:** Provides further details on the document adjustment.**Data Type:** Max140Text**Format:** maxLength: 140  
minLength: 1**2.243 RemittedAmount <RmtdAmt>****Presence:** [0..1]**Impacted by:** ☒ R4, ☒ R7**Definition:** Amount of money remitted for the referred document.**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**2.244 CreditorReferenceInformation <CdtrRefInf>****Presence:** [0..1]**Definition:** Reference information provided by the creditor to allow the identification of the underlying documents.**Type:** This message item is composed of the following *CreditorReferenceInformation2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.245</u>		Type	<Tp>	[0..1]	
<u>2.250</u>		Reference	<Ref>	[0..1]	Text

**2.245 Type <Tp>****Presence:** [0..1]**Definition:** Specifies the type of creditor reference.**Type:** This message item is composed of the following *CreditorReferenceType2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.246</u>		CodeOrProprietary	<CdOrPrtry>	[1..1]	
<u>2.249</u>		Issuer	<Issr>	[0..1]	Text

**2.246 CodeOrProprietary <CdOrPrtry>****Presence:** [1..1]**Definition:** Coded or proprietary format creditor reference type.**Type:** This message item is composed of one of the following *CreditorReferenceType1Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.247</u>	{Or	Code	<Cd>	[1..1]	Code

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
2.248	Or}	Proprietary	<Prtry>	[1..1]	Text

## 2.247 Code <Cd>

**Presence:** [1..1]

*This message item is part of choice 2.246 CodeOrProprietary.*

**Definition:** Type of creditor reference, in a coded form.

**Data Type:** Code

*One of the following **DocumentType3Code** values must be used:*

Code	Name	Definition
DISP	DispatchAdvice	Document is a dispatch advice.
FXDR	ForeignExchangeDealReference	Document is a pre-agreed or pre-arranged foreign exchange transaction to which the payment transaction refers.
PUOR	PurchaseOrder	Document is a purchase order.
RADM	RemittanceAdviceMessage	Document is a remittance advice sent separately from the current transaction.
RPIN	RelatedPaymentInstruction	Document is a linked payment instruction to which the current payment instruction is related, eg, in a cover scenario.
SCOR	StructuredCommunicationReference	Document is a structured communication reference provided by the creditor to identify the referred transaction.

## 2.248 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 2.246 CodeOrProprietary.*

**Definition:** Creditor reference type, in a proprietary form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.249 Issuer <Issr>

**Presence:** [0..1]

**Definition:** Entity that assigns the credit reference type.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.250 Reference <Ref>

**Presence:** [0..1]

**Definition:** Unique reference, as assigned by the creditor, to unambiguously refer to the payment transaction.

Usage: If available, the initiating party should provide this reference in the structured remittance information, to enable reconciliation by the creditor upon receipt of the amount of money.

If the business context requires the use of a creditor reference or a payment remit identification, and only one identifier can be passed through the end-to-end chain, the creditor's reference or payment remittance identification should be quoted in the end-to-end transaction identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.251 Invoicer <Invcr>

**Presence:** [0..1]

**Definition:** Identification of the organisation issuing the invoice, when it is different from the creditor or ultimate creditor.

**Type:** This message item is composed of the following **PartyIdentification32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Name	<Nm>	[0..1]	Text
	PostalAddress	<PstlAdr>	[0..1]	
	Identification	<Id>	[0..1]	
	CountryOfResidence	<CtryOfRes>	[0..1]	Code
	ContactDetails	<CtctDtls>	[0..1]	

For additional Type information, please refer to **PartyIdentification32** p.1045 in 'Message Item Types' section.

## 2.252 Invoicee <Invcee>

**Presence:** [0..1]

**Definition:** Identification of the party to whom an invoice is issued, when it is different from the debtor or ultimate debtor.

**Type:** This message item is composed of the following **PartyIdentification32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Name	<Nm>	[0..1]	Text
	PostalAddress	<PstlAdr>	[0..1]	
	Identification	<Id>	[0..1]	
	CountryOfResidence	<CtryOfRes>	[0..1]	Code
	ContactDetails	<CtctDtls>	[0..1]	

For additional Type information, please refer to **PartyIdentification32** p.1045 in 'Message Item Types' section.

## 2.253 AdditionalRemittanceInformation <AddtlRmtInf>

**Presence:** [0..3]

**Definition:** Additional information, in free text form, to complement the structured remittance information.

**Data Type:** Max140Text

**Format:** maxLength: 140

minLength: 1

## 2.254 RelatedDates <RltdDts>

**Presence:** [0..1]

**Definition:** Set of elements used to identify the dates related to the underlying transactions.

**Type:** This message item is composed of the following *TransactionDates2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.255</a>		AcceptanceDateTime	<AcptncDtTm>	[0..1]	DateTime
<a href="#">2.256</a>		TradeActivityContractualSettlementDate	<TradActvtyCtrctlSttlmDt>	[0..1]	DateTime
<a href="#">2.257</a>		TradeDate	<TradDt>	[0..1]	DateTime
<a href="#">2.258</a>		InterbankSettlementDate	<IntrBkSttlmDt>	[0..1]	DateTime
<a href="#">2.259</a>		StartDate	<StartDt>	[0..1]	DateTime
<a href="#">2.260</a>		EndDate	<EndDt>	[0..1]	DateTime
<a href="#">2.261</a>		TransactionDateTime	<TxDtTm>	[0..1]	DateTime
<a href="#">2.262</a>		Proprietary	<Prtry>	[0..*]	

## 2.255 AcceptanceDateTime <AcptncDtTm>

**Presence:** [0..1]

**Definition:** Point in time when the payment order from the initiating party meets the processing conditions of the account servicing agent. This means that the account servicing agent has received the payment order and has applied checks such as authorisation, availability of funds.

**Data Type:** ISODateTime

## 2.256 TradeActivityContractualSettlementDate <TradActvtyCtrctlSttlmDt>

**Presence:** [0..1]

**Definition:** Identifies when an amount of money should have contractually been credited or debited the account versus when the amount of money was actually settled (debited/credited) on the cash account.

**Data Type:** ISODate

## 2.257 TradeDate <TradDt>

**Presence:** [0..1]

**Definition:** Date on which the trade was executed.

**Data Type:** ISODate

**2.258 InterbankSettlementDate <IntrBkSttlmDt>****Presence:** [0..1]**Definition:** Date on which the amount of money ceases to be available to the agent that owes it and when the amount of money becomes available to the agent to which it is due.**Data Type:** ISODate**2.259 StartDate <StartDt>****Presence:** [0..1]**Definition:** Start date of the underlying transaction, such as a treasury transaction, an investment plan.**Data Type:** ISODate**2.260 EndDate <EndDt>****Presence:** [0..1]**Definition:** End date of the underlying transaction, such as a treasury transaction, an investment plan.**Data Type:** ISODate**2.261 TransactionDateTime <TxDtTm>****Presence:** [0..1]**Definition:** Date and time of the underlying transaction.**Data Type:** ISODatetime**2.262 Proprietary <Prtry>****Presence:** [0..\*]**Definition:** Proprietary date related to the underlying transaction.**Type:** This message item is composed of the following *ProprietaryDate2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.263</a>		Type	<Tp>	[1..1]	Text
<a href="#">2.264</a>		Date	<Dt>	[1..1]	±

**2.263 Type <Tp>****Presence:** [1..1]**Definition:** Specifies the type of date.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**2.264 Date <Dt>****Presence:** [1..1]**Definition:** Date in ISO format.**Type:** This message item is composed of one of the following *DateAndDateTimeChoice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Date	<Dt>	[1..1]	DateTime
Or}	DateTime	<DtTm>	[1..1]	DateTime

For additional Type information, please refer to ***DateAndDateTimeChoice*** p.953 in 'Message Item Types' section.

## 2.265 RelatedPrice <RltdPric>

**Presence:** [0..1]

**Definition:** Set of elements used to identify the price information related to the underlying transaction.

**Type:** This message item is composed of one of the following ***TransactionPrice2Choice*** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.266</u>	{Or	DealPrice	<DealPric>	[1..1]	Amount
<u>2.267</u>	Or}	Proprietary	<Prtry>	[1..*]	

## 2.266 DealPrice <DealPric>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R7

This message item is part of choice 2.265 ***RelatedPrice***.

**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).

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: ***Currency*** (***Ccy***) which is typed by ***ActiveOrHistoricCurrencyCode***.

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006



## 2.267 Proprietary <Prtry>

**Presence:** [1..\*]

*This message item is part of choice 2.265 **RelatedPrice**.*

**Definition:** Proprietary price specification related to the underlying transaction.

**Type:** *This message item is composed of the following **ProprietaryPrice2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.268</u>		Type	<Tp>	[1..1]	Text
<u>2.269</u>		Price	<Pric>	[1..1]	Amount

## 2.268 Type <Tp>

**Presence:** [1..1]

**Definition:** Specifies the type of price.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.269 Price <Pric>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R7

**Definition:** Proprietary price specification related to the underlying transaction.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 2.270 RelatedQuantities <RltdQties>

**Presence:** [0..\*]

**Definition:** Set of elements used to identify the related quantities, such as securities, in the underlying transaction.

**Type:** This message item is composed of one of the following **TransactionQuantities1Choice** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.271</a>	{Or	Quantity	<Qty>	[1..1]	±
<a href="#">2.272</a>	Or}	Proprietary	<Prtry>	[1..1]	

## 2.271 Quantity <Qty>

**Presence:** [1..1]

This message item is part of choice **2.270 RelatedQuantities**.

**Definition:** Specifies the quantity (eg of securities) in the underlying transaction.

**Type:** This message item is composed of one of the following **FinancialInstrumentQuantityChoice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Unit	<Unit>	[1..1]	Quantity
Or	FaceAmount	<FaceAmt>	[1..1]	Amount
Or}	AmortisedValue	<AmtdsdVal>	[1..1]	Amount

For additional Type information, please refer to **FinancialInstrumentQuantityChoice** p.1114 in 'Message Item Types' section.

## 2.272 Proprietary <Prtry>

**Presence:** [1..1]

This message item is part of choice **2.270 RelatedQuantities**.

**Definition:** Proprietary quantities specification defined in the underlying transaction.

**Type:** This message item is composed of the following **ProprietaryQuantity1** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">2.273</a>		Type	<Tp>	[1..1]	Text
<a href="#">2.274</a>		Quantity	<Qty>	[1..1]	Text

## 2.273 Type <Tp>

**Presence:** [1..1]

**Definition:** Identifies the type of proprietary quantity reported.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.274 Quantity <Qty>

**Presence:** [1..1]

**Definition:** Provides the proprietary quantity in free format.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.275 FinancialInstrumentIdentification <FinInstrmId>

**Presence:** [0..1]

**Definition:** Identification of a security, as assigned under a formal or proprietary identification scheme.

**Type:** This message item is composed of one of the following *SecurityIdentification4Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
2.276	{Or	ISIN	<ISIN>	[1..1]	Identifier
2.277	Or}	Proprietary	<Prtry>	[1..1]	

## 2.276 ISIN <ISIN>

**Presence:** [1..1]

This message item is part of choice 2.275 *FinancialInstrumentIdentification*.

**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.

**Data Type:** ISINIdentifier

**Format:** [A-Z0-9]{12,12}

## 2.277 Proprietary <Prtry>

**Presence:** [1..1]

This message item is part of choice 2.275 *FinancialInstrumentIdentification*.

**Definition:** Proprietary identification of an underlying financial instrument.

**Type:** This message item is composed of the following *AlternateSecurityIdentification2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
2.278		Type	<Tp>	[1..1]	Text
2.279		Identification	<Id>	[1..1]	Text

## 2.278 Type <Tp>

**Presence:** [1..1]

**Definition:** Identifies the type of financial instrument identifier type.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.279 Identification <Id>

**Presence:** [1..1]

**Definition:** Unique and unambiguous identifier of a security.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.280 Tax <Tax>

**Presence:** [0..1]

**Definition:** Set of elements used to provide details on the tax.

**Type:** This message item is composed of the following *TaxInformation3* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Creditor	<Cdtr>	[0..1]	
	Debtor	<Dbtr>	[0..1]	
	AdministrationZone	<AdmstnZn>	[0..1]	Text
	ReferenceNumber	<RefNb>	[0..1]	Text
	Method	<Mtd>	[0..1]	Text
	TotalTaxableBaseAmount	<TtlTaxblBaseAmt>	[0..1]	Amount
	TotalTaxAmount	<TtlTaxAmt>	[0..1]	Amount
	Date	<Dt>	[0..1]	DateTime
	SequenceNumber	<SeqNb>	[0..1]	Quantity
	Record	<Rcrd>	[0..*]	

For additional Type information, please refer to *TaxInformation3* p.1173 in 'Message Item Types' section.

## 2.281 ReturnInformation <RtrInf>

**Presence:** [0..1]

**Definition:** Set of elements used to provide the return information.

**Type:** This message item is composed of the following *ReturnReasonInformation10* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.282</u>		OriginalBankTransactionCode	<OrgnlBkTxCd>	[0..1]	
<u>2.291</u>		Originator	<Orgtr>	[0..1]	±
<u>2.292</u>		Reason	<Rsn>	[0..1]	
<u>2.295</u>		AdditionalInformation	<AddtlInf>	[0..*]	Text

**Rule(s):** ReturnReasonRule ☒

If Reason/Code is equal to NARR, then AdditionalInformation must be present.  
(Fatal) Error Code: Sw.Stds.X00077

## 2.282 OriginalBankTransactionCode <OrgnlBkTxCd>

**Presence:** [0..1]

**Impacted by:** R9

**Definition:** Bank transaction code included in the original entry for the transaction.

**Type:** This message item is composed of the following *BankTransactionCodeStructure4* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.283</u>		Domain	<Domn>	[0..1]	
<u>2.288</u>		Proprietary	<Prtry>	[0..1]	

**Rule(s):** DomainOrProprietaryRule ☒

Either Proprietary or Domain or both must be present.

(Fatal) Error Code: Sw.Stds.X00104

FamilyAndSubFamilyRule

If a specific (non-generic) Family code is not present, then a specific (non-generic) SubFamily code is not allowed.

## 2.283 Domain <Domn>

**Presence:** [0..1]

**Impacted by:** ☒ R8

**Definition:** Set of elements used to provide the domain, the family and the sub-family of the bank transaction code, in a structured and hierarchical format.

Usage: If a specific family or sub-family code cannot be provided, the generic family code defined for the domain or the generic sub-family code defined for the family should be provided.

**Type:** This message item is composed of the following *BankTransactionCodeStructure5* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.284</u>		Code	<Cd>	[1..1]	Code
<u>2.285</u>		Family	<Fmly>	[1..1]	

## 2.284 Code <Cd>

**Presence:** [1..1]

**Definition:** Specifies the business area of the underlying transaction.

**Data Type:** ExternalBankTransactionDomain1Code

**Format:** maxLength: 4  
minLength: 1

## 2.285 Family <Fmly>

**Presence:** [1..1]

**Definition:** Specifies the family and the sub-family of the bank transaction code, within a specific domain, in a structured and hierarchical format.

**Type:** This message item is composed of the following *BankTransactionCodeStructure6* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.286</u>		Code	<Cd>	[1..1]	Code

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.287</u>		SubFamilyCode	<SubFmlyCd>	[1..1]	Code

## 2.286 Code <Cd>

**Presence:** [1..1]

**Definition:** Specifies the family within a domain.

**Data Type:** ExternalBankTransactionFamily1Code

**Format:** maxLength: 4

minLength: 1

## 2.287 SubFamilyCode <SubFmlyCd>

**Presence:** [1..1]

**Definition:** Specifies the sub-product family within a specific family.

**Data Type:** ExternalBankTransactionSubFamily1Code

**Format:** maxLength: 4

minLength: 1

## 2.288 Proprietary <Prtry>

**Presence:** [0..1]

**Impacted by:** ☒ R8

**Definition:** Bank transaction code in a proprietary form, as defined by the issuer.

**Type:** This message item is composed of the following *ProprietaryBankTransactionCodeStructure1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.289</u>		Code	<Cd>	[1..1]	Text
<u>2.290</u>		Issuer	<Issr>	[0..1]	Text

## 2.289 Code <Cd>

**Presence:** [1..1]

**Definition:** Proprietary bank transaction code to identify the underlying transaction.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 2.290 Issuer <Issr>

**Presence:** [0..1]

**Definition:** Identification of the issuer of the proprietary bank transaction code.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 2.291 Originator <Orgtr>

**Presence:** [0..1]

**Definition:** Party that issues the return.

**Type:** This message item is composed of the following *PartyIdentification32* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Name	<Nm>	[0..1]	Text
	PostalAddress	<PstlAdr>	[0..1]	
	Identification	<Id>	[0..1]	
	CountryOfResidence	<CtryOfRes>	[0..1]	Code
	ContactDetails	<CtctDtls>	[0..1]	

For additional Type information, please refer to *PartyIdentification32* p.1045 in 'Message Item Types' section.

## 2.292 Reason <Rsn>

**Presence:** [0..1]

**Definition:** Specifies the reason for the return.

**Type:** This message item is composed of one of the following *ReturnReason5Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.293</u>	{Or	Code	<Cd>	[1..1]	Code
<u>2.294</u>	Or}	Proprietary	<Prtry>	[1..1]	Text

## 2.293 Code <Cd>

**Presence:** [1..1]

This message item is part of choice 2.292 *Reason*.

**Definition:** Reason for the return, as published in an external reason code list.

**Data Type:** ExternalReturnReason1Code

**Format:** maxLength: 4  
minLength: 1

## 2.294 Proprietary <Prtry>

**Presence:** [1..1]

This message item is part of choice 2.292 *Reason*.

**Definition:** Reason for the return, in a proprietary form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.295 AdditionalInformation <AddtlInf>

**Presence:** [0..\*]

**Impacted by:** ☒ R10

**Definition:** Further details on the return reason.

**Data Type:** Max105Text

**Format:** maxLength: 105  
minLength: 1

## 2.296 CorporateAction <CorpActn>

**Presence:** [0..1]

**Definition:** Set of elements used to identify the underlying corporate action.

**Type:** *This message item is composed of the following **CorporateAction1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.297</u>		Code	<Cd>	[0..1]	Text
<u>2.298</u>		Number	<Nb>	[0..1]	Text
<u>2.299</u>		Proprietary	<Prtry>	[0..1]	Text

### 2.297 Code <Cd>

**Presence:** [0..1]

**Definition:** Specifies the code of corporate action event, in free-text format.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 2.298 Number <Nb>

**Presence:** [0..1]

**Definition:** Reference assigned by the account servicer to unambiguously identify a corporate action event.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 2.299 Proprietary <Prtry>

**Presence:** [0..1]

**Definition:** Proprietary corporate action event information.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.300 SafekeepingAccount <SfkpgAcct>

**Presence:** [0..1]

**Definition:** Safekeeping or investment account. A safekeeping account is an account on which a securities entry is made. An investment account is an account between an investor(s) and a fund manager or a fund. The account can contain holdings in any investment fund or investment fund class managed (or distributed) by the fund manager, within the same fund family.

**Type:** *This message item is composed of the following **CashAccount16** element(s):*



Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	Type	<Tp>	[0..1]	
	Currency	<Ccy>	[0..1]	Code
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to [CashAccount16](#) p.816 in 'Message Item Types' section.

### 2.301 AdditionalTransactionInformation <AddtlTxInf>

**Presence:** [0..1]

**Definition:** Further details of the transaction.

**Data Type:** Max500Text

**Format:** maxLength: 500  
minLength: 1

### 2.302 AdditionalEntryInformation <AddtlNtryInf>

**Presence:** [0..1]

**Definition:** Further details of the entry.

**Data Type:** Max500Text

**Format:** maxLength: 500  
minLength: 1

### 2.303 AdditionalStatementInformation <AddtlStmntInf>

**Presence:** [0..1]

**Definition:** Further details of the account statement.

**Data Type:** Max500Text

**Format:** maxLength: 500  
minLength: 1

## Business Example

### Narrative

On 18 October 2010, at 5.00 PM, AAAASESS sends an end-of-day BankToCustomerStatement to Company Finpetrol. It contains all booked items during the business day.

### Business Description

Element	<XMLTag>	Content
Group Header	<GrpHdr>	
MessageIdentification	<MsgId>	AAAASESS-FP-STAT001
CreationDateTime	<CreDtTm>	2010-10-18T17:00:00+01:00
MessagePagination	<MsgPgntn>	

PageNumber	<PgNb>	1
LastPageIndicator	<LastPgInd>	True
<b>Statement</b>	<b>&lt;Stmt&gt;</b>	
Identification	<Id>	AAAASESS-FP-STAT001
CreationDateTime	<CreDtTm>	2010-10-18T17:00:00+01:00
FromToDate	<FrToDt>	
FromDateTime	<FrmDtTm>	2010-10-18T08:00:00+01:00
ToDateTime	<ToDtTm>	2010-10-18T17:00:00+01:00
Account	<Acct>	
Identification	<Id>	
Other	<Othr>	
Identification	<Id>	50000000054910000003
Owner	<Ownr>	
Name	<Nm>	FINPETROL
Servicer	<Svcr>	
FinancialInstitutionIdentification	<FinInstnId>	
Name	<Nm>	AAAA BANKEN
PostalAddress	<PstlAdr>	
Country	<Ctry>	SE
Balance	<Bal>	
Type	<Tp>	
Code	<Cd>	OPBD
Amount	<Amt>	SEK 500000
CreditDebitIndicator	<CdtDbtInd>	CRDT
Date	<Dt>	2010-10-15
Balance	<Bal>	
Type	<Tp>	CLBD
Code	<Cd>	
Amount	<Amt>	SEK 435678.50
CreditDebitIndicator	<CdtDbtInd>	CRDT
Date	<Dt>	
Date	<Dt>	2010-10-18
Entry	<Ntry>	
Amount	<Amt>	SEK 105678.50
CreditDebitIndicator	<CdtDbtInd>	CRDT
Status	<Sts>	BOOK
BookingDate	<BookgDt>	

DateTime	<DtTm>	2010-10-18T13:15:00+01:00
ValueDate	<ValDt>	
Date	<Dt>	2010-10-18
AccountServicerReference	<AcctSvcrRef>	AAAASESS-FP-CN-98765/01
BankTransactionCode	<BkTxCd>	
Domain	<Domn>	
Code	<Cd>	PAYM
Family	<Fmly>	
Code	<Cd>	0001
SubFamilyCode	<SbFmlyCd>	0005
EntryDetails	<NtryDtls>	
TransactionDetails	<TxDtls>	
References	<Refs>	
EndToEndIdentification	<EndToEndId>	MUELL/FINP/RA12345
RelatedParties	<RltdPties>	
Debtor	<Dbtr>	
Name	<Nm>	MUELLER
Entry	<Ntry>	
Amount	<Amt>	SEK 200000
CreditDebitIndicator	<CdtDbtInd>	DBIT
Status	<Sts>	BOOK
BookingDate	<BookgDt>	
DateTime	<DtTm>	2010-10-18T10:15:00+01:00
ValueDate	<ValDt>	
Date	<Dt>	2010-10-18
AccountServicerReference	<AcctSvcrRef>	AAAASESS-FP-ACCR-01
BankTransactionCode	<BkTxCd>	
Domain	<Domn>	
Code	<Cd>	PAYM
Family	<Fmly>	
Code	<Cd>	0001
SubFamilyCode	<SbFmlyCd>	0003
EntryDetails	<NtryDtls>	
Batch	<Btch>	
MessageIdentification	<MsgId>	FINP-0055
PaymentInformationIdentification	<PmtInfID>	FINP-0055/001
NumberOfTransactions	<NbOfTx>	20

Entry	<Ntry>	
Amount	<Amt>	SEK 30000
CreditDebitIndicator	<CdtDbtInd>	CRDT
Status	<Sts>	BOOK
BookingDate	<BookgDt>	
DateTime	<DtTm>	2010-10-18T15:15:00+01:00
ValueDate	<ValDt>	
Date	<Dt>	2010-10-18
AccountServicerReference	<AcctSvcrRef>	AAAASESS-FP-CONF-FX
BankTransactionCode	<BkTxCd>	
Domain	<Domn>	
Code	<Cd>	TREA
Family	<Fmly>	
Code	<Cd>	0002
SubFamilyCode	<SbFmlyCd>	0000
EntryDetails	<NtryDtls>	
TransactionDetails	<TxDtls>	
References	<Refs>	
InstructionIdentification	<InstrId>	FP-004567-FX
EndToEndIdentification	<EndToEndID>	AAAASS1085FINPSS
AmountDetails	<AmtDtls>	
CountervalueAmount	<CntrValAmt>	
Amount	<Amt>	EUR 3255
CurrencyExchange	<CcyXchg>	
SourceCurrency	<SrcCcy>	EUR
ExchangeRate	<XchRate>	0.1085

## XML Instance

```

<BkToCstmrStmnt>
  <GrpHdr>
    <MsgId>AAAASESS-FP-STAT001</MsgId>
    <CreDtTm>2010-10-18T17:00:00+01:00</CreDtTm>
    <MsgPgntn>
      <PgNb>1</PgNb>
      <LastPgInd>true</LastPgInd>
    </MsgPgntn>
  </GrpHdr>
  <Stmnt>
    <Id>AAAASESS-FP-STAT001</Id>
    <CreDtTm>2010-10-18T17:00:00+01:00</CreDtTm>
    <FrToDt>

```

```
<FrDtTm>2010-10-18T08:00:00+01:00</FrDtTm>
<ToDtTm>2010-10-18T17:00:00+01:00</ToDtTm>
</FrToDt>
<Acct>
  <Id>
    <Othr>
      <Id>50000000054910000003</Id>
    </Othr>
  </Id>
  <Ownr>
    <Nm>FINPETROL</Nm>
  </Ownr>
  <Svcr>
    <FinInstnId>
      <Nm>AAAA BANKEN</Nm>
      <PstlAdr>
        <Ctry>SE</Ctry>
      </PstlAdr>
    </FinInstnId>
  </Svcr>
</Acct>
<Bal>
  <Tp>
    <CdOrPrtry>
      <Cd>OPBD</Cd>
    </CdOrPrtry>
  </Tp>
  <Amt Ccy="SEK">500000</Amt>
  <CdtDbtInd>CRDT</CdtDbtInd>
  <Dt>
    <Dt>2010-10-15</Dt>
  </Dt>
</Bal>
<Bal>
  <Tp>
    <CdOrPrtry>
      <Cd>CLBD</Cd>
    </CdOrPrtry>
  </Tp>
  <Amt Ccy="SEK">435678.50</Amt>
  <CdtDbtInd>CRDT</CdtDbtInd>
  <Dt>
    <Dt>2010-10-18</Dt>
  </Dt>
</Bal>
<Ntry>
  <Amt Ccy="SEK">105678.50</Amt>
  <CdtDbtInd>CRDT</CdtDbtInd>
  <Sts>BOOK</Sts>
  <BookgDt>
    <DtTm>2010-10-18T13:15:00+01:00</DtTm>
  </BookgDt>
```

```
<ValDt>
  <Dt>2010-10-18</Dt>
</ValDt>
<AcctSvrRef>AAAASESS-FP-CN_98765/01</AcctSvrRef>
<BkTxCd>
  <Domn>
    <Cd>PAYM</Cd>
    <Fmly>
      <Cd>0001</Cd>
      <SubFmlyCd>0005</SubFmlyCd>
    </Fmly>
  </Domn>
</BkTxCd>
<NtryDtls>
  <TxDtls>
    <Refs>
      <EndToEndId>MUELL/FINP/RA12345</EndToEndId>
    </Refs>
    <RltdPties>
      <Dbtr>
        <Nm>MUELLER</Nm>
      </Dbtr>
    </RltdPties>
  </TxDtls>
</NtryDtls>
</Ntry>
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</BkToCstmrStmt>
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## MX colr.003.001.02 MarginCallRequestV02

### Message Functionality

#### Scope

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

This message is used to request new collateral at the initiation of an exposure or request additional collateral for an existing exposure. It can also be used to recall collateral upon the collateral giver or its collateral manager's request. The ISO 20022 Business Application Header must be used

#### Usage

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

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

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

- request the return of collateral

#### Outline

The MarginCallRequest message is composed of the following message building blocks:

##### A.TransactionIdentification

This building block is mandatory and non repetitive. It contains the unambiguous identification of the transaction as know by the instructing party.

##### B.Obligation

This building block is mandatory and non repetitive. It provides the information such as the identification of the party or parties associated with the collateral agreement, the exposure type and valuation date and contains elements such as:

**B.1 PartyA.**This element is mandatory. It defines the identification of one of the entities associated with the collateral agreement.

**B.2 PartyB.**This element is mandatory. It defines the other entity associated with the collateral agreement.

**B.3 ExposureType.**This element is optional. Specifies the underlying business area/type of trade causing the collateral movement.

**B.4 ValuationDate.**This element is mandatory. It indicates the close of business date that initiating party is valuing the margin call.

##### C.Agreement

This building block is optional. It will provide the underlying agreement details.

##### D.MarginDetailsDueToA

This building block is optional. It proves the details of the calculation of the margin that is due to Party A. It contains elements such as:

**D.1 ExposedAmountPartyA.**This element is optional. Sum of the exposures of all transactions which are in the favour of party A. That is, all transactions which would have an amount payable by party B to party A if they were being terminated.

**D.2 ExposedAmountPartyB.**This element is optional. Sum of the exposures of all transactions which are in the favour of party B. That is, all transactions which would have an amount payable by party A to party B if they were being terminated.



**D.3 ExposureConvention.**This element is optional. This determines how the variation margin requirement is to be calculated. This is either net, in which the exposure of all transactions in favour of party A and the exposure of all transactions in favour of party B will be netted together or gross in which two separate variation margin requirements will be determined

**D.4 IndependentAmountPartyA.**This element is optional. The independent amount is the amount applied as an add-on to the exposure (to party A) usually intended to cover a possible increase in exposure before the next valuation date

**D.5 IndependentAmountPartyB.**This element is optional. The independent amount is the amount applied as an add-on to the exposure (to party B) usually intended to cover a possible increase in exposure before the next valuation date

**D.6 MarginTerms.**This element is optional. This provides information like threshold amount, threshold type, minimum transfer amount, rounding amount or rounding convention, that applies to either the variation margin or the segregated independent amount

**D.7 CollateralBalance.**This element is optional. The collateral balance provides details about the collateral held, in transit or that still needs to be agreed by both parties with a segregation between variation margin and segregated independent amount

## **E.MarginDetailsDueToB**

This building block is optional. It provides the details of the calculation of the margin that is due to Party B. It contains elements such as:

**E.1 ExposedAmountPartyA.**This element is optional. Sum of the exposures of all transactions which are in the favour of party A. That is, all transactions which would have an amount payable by party B to party A if they were being terminated.

**E.2 ExposedAmountPartyB.**This element is optional. Sum of the exposures of all transactions which are in the favour of party B. That is, all transactions which would have an amount payable by party A to party B if they were being terminated.

**E.3 ExposureConvention.**This element is optional. This determines how the variation margin requirement is to be calculated. This is either net, in which the exposure of all transactions in favour of party A and the exposure of all transactions in favour of party B will be netted together or gross in which two separate variation margin requirements will be determined

**E.4 IndependentAmountPartyA.**This element is optional. The independent amount is the amount applied as an add-on to the exposure (to party A) usually intended to cover a possible increase in exposure before the next valuation date

**E.5 IndependentAmountPartyB.**This element is optional. The independent amount is the amount applied as an add-on to the exposure (to party B) usually intended to cover a possible increase in exposure before the next valuation date

**E.6 MarginTerms.**This element is optional. This provides information like threshold amount, threshold type, minimum transfer amount, rounding amount or rounding convention, that applies to either the variation margin or the segregated independent amount

**E.7 CollateralBalance.**This element is optional. The collateral balance provides details about the collateral held, in transit or that still needs to be agreed by both parties with a segregation between variation margin and segregated independent amount

## **F.RequirementDetailsDueToA**

This building block is optional. This is the amount of expected margin that will be either delivered to party A by party B or recalled to party A from party B. This is a choice component which provides details about the margin requirements for the segregated independent amount (initial margin) only, or alternatively, the variation margin and optionally the segregated independent amount (initial margin).

## **G.RequirementDetailsDueToB**

This building block is optional. This is the amount of expected margin that will be either delivered to party B by party A or recalled to party B from party A. This is a choice component which provides details about the margin requirements for the segregated independent amount (initial margin) only, or alternatively, the variation margin and optionally the segregated independent amount (initial margin).

## H.MarginCallResult

This building block is mandatory. The margin call result is the details of the margin required to cover the risk encountered by the Collateral Taker. It contains elements such as:

**H.1 DefaultFundAmount.** This element is optional. The default fund amount that is only applicable for CCPs. It is the total amount required by the clearing member to participate to the default fund (details of the calculation are reported in the DefaultFundContributionReport).

**H.2 MarginCallResult.** This is a choice component which provides the call amount for the segregated independent amount (initial margin) only, or alternatively, the variation margin and optionally the segregated independent amount (initial margin), or the total margin call amount. Each call amount can be specified as being 'DueToPartyA' or 'DueToPartyB'. If for example Party A is the counterparty, the 'DueToPartyA' field will be used. Additional information related to the collateral may also be added in the message.

## I.ExpectedCollateralDueToA

This building block is optional. This component provides details about the type of collateral that will be either delivered to party A by party B or recalled to party A from party B. This is a choice component which provides details about the expected collateral for the segregated independent amount (initial margin) only, or alternatively, the variation margin and optionally the segregated independent amount (initial margin)

## J.ExpectedCollateralDueToB

This building block is optional. This component provides details about the type of collateral that will be either delivered to party B by party A or recalled to party B from party A. This is a choice component which provides details about the expected collateral for the segregated independent amount (initial margin) only, or alternatively, the variation margin and optionally the segregated independent amount (initial margin)

## K.SupplementaryData

This building block is optional and repetitive. It allows provision of additional information that cannot be captured in the structured elements and/or any other specific block.

### Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<MrgnCallReq>	[1..1]		

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<u>1.0</u>		TransactionIdentification	<TxId>	[1..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		Obligation	<Oblgtn>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.0</u>		Agreement	<Agrmt>	[0..1]	±	

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<u>4.1</u>		ExposedAmountPartyA	<XpsdAmtPtyA>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<u>4.2</u>		ExposedAmountPartyB	<XpsdAmtPtyB>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<u>4.3</u>		ExposureConvention	<XpsrCnvntn>	[0..1]	Code	
<u>4.4</u>		IndependentAmountPartyA	<IndpdntAmtPtyA>	[0..1]	±	
<u>4.5</u>		IndependentAmountPartyB	<IndpdntAmtPtyB>	[0..1]	±	
<u>4.6</u>		MarginTerms	<MrgnTerms>	[0..1]		
<u>4.7</u>	{ Or	MarginDetails	<MrgnDtls>	[1..1]		
<u>4.8</u>		VariationMargin	<VartnMrgn>	[1..1]		
<u>4.9</u>		ThresholdAmount	<ThrshldAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<u>4.10</u>		ThresholdType	<ThrshldTp>	[0..1]	Code	
<u>4.11</u>		MinimumTransferAmount	<MinTrfAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<u>4.12</u>		RoundingAmount	<RndgAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<u>4.13</u>		RoundingMethod	<RndgMtd>	[1..1]	Code	
<u>4.14</u>		SegregatedIndependentAmountMargin	<SgrtdIndpdntAmtMrgn>	[0..1]	±	
<u>4.15</u>	Or }	SegregatedIndependentAmountMargin	<SgrtdIndpdntAmtMrgn>	[1..1]	±	
<u>4.16</u>		CollateralBalance	<CollBal>	[0..1]		
<u>4.17</u>	{ Or	TotalCollateral	<TtlColl>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<u>4.18</u>	Or	CollateralDetails	<CollDtls>	[1..1]		

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4.19		VariationMargin	<VartnMrgn>	[1..1]	±	
4.20		SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[0..1]	±	
4.21	Or}	SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
5.0		MarginDetailsDueToB	<MrgnDtlsDueToB>	[0..1]		
5.1		ExposedAmountPartyA	<XpsdAmtPtyA>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
5.2		ExposedAmountPartyB	<XpsdAmtPtyB>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
5.3		ExposureConvention	<XpsrCnvntn>	[0..1]	Code	
5.4		IndependentAmountPartyA	<IndpdntAmtPtyA>	[0..1]	±	
5.5		IndependentAmountPartyB	<IndpdntAmtPtyB>	[0..1]	±	
5.6		MarginTerms	<MrgnTerms>	[0..1]		
5.7	{ Or	MarginDetails	<MrgnDtls>	[1..1]		
5.8		VariationMargin	<VartnMrgn>	[1..1]		
5.9		ThresholdAmount	<ThrshldAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
5.10		ThresholdType	<ThrshldTp>	[0..1]	Code	
5.11		MinimumTransferAmount	<MinTrfAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
5.12		RoundingAmount	<RndgAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
5.13		RoundingMethod	<RndgMtd>	[1..1]	Code	
5.14		SegregatedIndependentAmountMargin	<SgrtdIndpdntAmtMrgn>	[0..1]	±	
5.15	Or}	SegregatedIndependentAmountMargin	<SgrtdIndpdntAmtMrgn>	[1..1]	±	
5.16		CollateralBalance	<CollBal>	[0..1]		
5.17	{ Or	TotalCollateral	<TtlColl>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>5.18</u>	Or	CollateralDetails	<CollDtls>	[1..1]		
<u>5.19</u>		VariationMargin	<VartnMrgn>	[1..1]	±	
<u>5.20</u>		SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[0..1]	±	
<u>5.21</u>	Or}	SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>6.0</u>		RequirementDetailsDueToA	<RqrmntDtlsDueToA>	[0..1]		
<u>6.1</u>	{Or	MarginRequirement	<MrgnRqrmnt>	[1..1]		
<u>6.2</u>		VariationMarginRequirement	<VartnMrgnRqrmnt>	[1..1]		
<u>6.3</u>		DeliverMarginAmount	<DlvrMrgnAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> <u>R4</u> , <input checked="" type="checkbox"/> <u>R5</u>
<u>6.4</u>		ReturnMarginAmount	<RtrMrgnAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> <u>R4</u> , <input checked="" type="checkbox"/> <u>R5</u>
<u>6.5</u>		SegregatedIndependentAmountRequirement	<SgrtdIndpdntAmtRqrmnt>	[0..1]		
<u>6.6</u>		DeliverMarginAmount	<DlvrMrgnAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> <u>R4</u> , <input checked="" type="checkbox"/> <u>R5</u>
<u>6.7</u>		ReturnMarginAmount	<RtrMrgnAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> <u>R4</u> , <input checked="" type="checkbox"/> <u>R5</u>
<u>6.8</u>	Or}	SegregatedIndependentAmountRequirement	<SgrtdIndpdntAmtRqrmnt>	[1..1]		
<u>6.9</u>		DeliverMarginAmount	<DlvrMrgnAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> <u>R4</u> , <input checked="" type="checkbox"/> <u>R5</u>
<u>6.10</u>		ReturnMarginAmount	<RtrMrgnAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> <u>R4</u> , <input checked="" type="checkbox"/> <u>R5</u>

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">7.0</a>		RequirementDetailsDueToB	<RqrmntDtlsDueToB>	[0..1]		
<a href="#">7.1</a>	{Or	MarginRequirement	<MrgnRqrmnt>	[1..1]		
<a href="#">7.2</a>		VariationMarginRequirement	<VartnMrgnRqrmnt>	[1..1]		
<a href="#">7.3</a>		DeliverMarginAmount	<DlvrMrgnAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">7.4</a>		ReturnMarginAmount	<RtrMrgnAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">7.5</a>		SegregatedIndependentAmountRequirement	<SgrtdIndpdntAmtRqrmnt>	[0..1]		
<a href="#">7.6</a>		DeliverMarginAmount	<DlvrMrgnAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">7.7</a>		ReturnMarginAmount	<RtrMrgnAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">7.8</a>	Or}	SegregatedIndependentAmountRequirement	<SgrtdIndpdntAmtRqrmnt>	[1..1]		
<a href="#">7.9</a>		DeliverMarginAmount	<DlvrMrgnAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">7.10</a>		ReturnMarginAmount	<RtrMrgnAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">8.0</a>		MarginCallResult	<MrgnCallRslt>	[1..1]		
<a href="#">8.1</a>		DefaultFundAmount	<DfltFndAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">8.2</a>		MarginCallResult	<MrgnCallRslt>	[1..1]		
<a href="#">8.3</a>	{Or	MarginCallResultDetails	<MrgnCallRsltDtls>	[1..1]		
<a href="#">8.4</a>		VariationMarginResult	<VartnMrgnRslt>	[1..1]		
<a href="#">8.5</a>		DueToPartyA	<DueToPtyA>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">8.6</a>		DueToPartyB	<DueToPtyB>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">8.7</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text	
<a href="#">8.8</a>		SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[0..1]		
<a href="#">8.9</a>		DueToPartyA	<DueToPtyA>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">8.10</a>		DueToPartyB	<DueToPtyB>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">8.11</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text	
<a href="#">8.12</a>	Or	MarginCallAmount	<MrgnCallAmt>	[1..1]		
<a href="#">8.13</a>		DueToPartyA	<DueToPtyA>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">8.14</a>		DueToPartyB	<DueToPtyB>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">8.15</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text	
<a href="#">8.16</a>	Or }	SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[1..1]		
<a href="#">8.17</a>		DueToPartyA	<DueToPtyA>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">8.18</a>		DueToPartyB	<DueToPtyB>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">8.19</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">9.0</a>		ExpectedCollateralDueToB	<XpctdCollDueToB>	[0..1]		
<a href="#">9.1</a>	{ Or	ExpectedCollateralDetails	<XpctdCollDtls>	[1..1]		
<a href="#">9.2</a>		VariationMargin	<VartnMrgn>	[1..1]		
<a href="#">9.3</a>		Delivery	<Dlvry>	[0..*]	Code	
<a href="#">9.4</a>		Return	<Rtr>	[0..*]	Code	
<a href="#">9.5</a>		SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[0..1]		
<a href="#">9.6</a>		Delivery	<Dlvry>	[0..*]	Code	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>9.7</u>		Return	<Rtr>	[0..*]	Code	
<u>9.8</u>	Or}	SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[1..1]		
<u>9.9</u>		Delivery	<Dlvry>	[0..*]	Code	
<u>9.10</u>		Return	<Rtr>	[0..*]	Code	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>10.0</u>		ExpectedCollateralDueToA	<XpctdCollDueToA>	[0..1]		
<u>10.1</u>	{Or	ExpectedCollateralDetails	<XpctdCollDtls>	[1..1]		
<u>10.2</u>		VariationMargin	<VartnMrgn>	[1..1]		
<u>10.3</u>		Delivery	<Dlvry>	[0..*]	Code	
<u>10.4</u>		Return	<Rtr>	[0..*]	Code	
<u>10.5</u>		SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[0..1]		
<u>10.6</u>		Delivery	<Dlvry>	[0..*]	Code	
<u>10.7</u>		Return	<Rtr>	[0..*]	Code	
<u>10.8</u>	Or}	SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[1..1]		
<u>10.9</u>		Delivery	<Dlvry>	[0..*]	Code	
<u>10.10</u>		Return	<Rtr>	[0..*]	Code	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>11.0</u>		SupplementaryData	<SplmtryData>	[0..*]	±	<u>R6</u>

## Rules and Guidelines

### Rules

#### R1 AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components:

INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00008

*This Rule also impacts **Obligation2** Type. Please refer to 'Message Item Types' section p.920 for additional information.*



**R2 Country** ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).  
(Fatal) Error Code: Sw.Stds.D00004

*This Rule also impacts **Obligation2** Type. Please refer to 'Message Item Types' section p.920 for additional information.*

**R3 ValidationByTable**

*This Rule also impacts **Agreement2** Type. Please refer to 'Message Item Types' section p.899 for additional information.*

**R4 CurrencyAmount** ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

*This Rule also impacts **AggregatedIndependentAmount1** Type. Please refer to 'Message Item Types' section p.972 for additional information.*

*This Rule also impacts **SegregatedIndependentAmountMargin1** Type. Please refer to 'Message Item Types' section p.969 for additional information.*

*This Rule also impacts **MarginCollateral1** Type. Please refer to 'Message Item Types' section p.941 for additional information.*

**R5 ActiveCurrency** ☒

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

(Fatal) Error Code: Sw.Stds.D00005

*This Rule also impacts **AggregatedIndependentAmount1** Type. Please refer to 'Message Item Types' section p.972 for additional information.*

*This Rule also impacts **SegregatedIndependentAmountMargin1** Type. Please refer to 'Message Item Types' section p.969 for additional information.*

*This Rule also impacts **MarginCollateral1** Type. Please refer to 'Message Item Types' section p.941 for additional information.*

**R6 SupplementaryDataRule**

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

## Message Items Description

*The following section identifies the elements of the **MarginCallRequestV02** message definition.*

### 1.0 TransactionIdentification <TxId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 2.0 Obligation <Oblgtn>

**Presence:** [1..1]

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

**Type:** This message item is composed of the following **Obligation2** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PartyA	<PtyA>	[1..1]	
	ServicingPartyA	<SvcgPtyA>	[0..1]	
	PartyB	<PtyB>	[1..1]	
	ServicingPartyB	<SvcgPtyB>	[0..1]	
	CollateralAccountIdentification	<CollAcctId>	[0..1]	
	ExposureType	<XpsrTp>	[0..1]	Code
	ValuationDate	<ValtnDt>	[1..1]	

For additional Type information, please refer to **Obligation2** p.920 in 'Message Item Types' section.

### 3.0 Agreement <Agrmt>

**Presence:** [0..1]

**Definition:** Agreement details for the over the counter market.

**Type:** This message item is composed of the following **Agreement2** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	AgreementDetails	<AgrmtDtls>	[1..1]	Text
	AgreementIdentification	<AgrmtId>	[0..1]	Text
	AgreementDate	<AgrmtDt>	[1..1]	DateTime
	BaseCurrency	<BaseCcy>	[1..1]	Code
	AgreementFramework	<AgrmtFrmwk>	[0..1]	

For additional Type information, please refer to **Agreement2** p.899 in 'Message Item Types' section.

### 4.0 MarginDetailsDueToA <MrgnDtlsDueToA>

**Presence:** [0..1]

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

**Type:** The **MarginDetailsDueToA** block is composed of the following **MarginCall1** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.1</u>		ExposedAmountPartyA	<XpsdAmtPtyA>	[0..1]	Amount
<u>4.2</u>		ExposedAmountPartyB	<XpsdAmtPtyB>	[0..1]	Amount
<u>4.3</u>		ExposureConvention	<XpsrCnvntn>	[0..1]	Code
<u>4.4</u>		IndependentAmountPartyA	<IndpdntAmtPtyA>	[0..1]	±
<u>4.5</u>		IndependentAmountPartyB	<IndpdntAmtPtyB>	[0..1]	±
<u>4.6</u>		MarginTerms	<MrgnTerms>	[0..1]	
<u>4.16</u>		CollateralBalance	<CollBal>	[0..1]	

#### 4.1 ExposedAmountPartyA <XpsdAmtPtyA>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

#### 4.2 ExposedAmountPartyB <XpsdAmtPtyB>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**4.3 ExposureConvention <XpsrCnvtn>****Presence:** [0..1]**Definition:** Determines how the variation margin requirement is to be calculated:

- either Net, in which the exposure of all transactions in favour of party A and the the exposure of all transactions in favour of party B will be netted together or
- gross in which two separate variation margin requirements will be determined.

**Data Type:** CodeWhen this message item is present, one of the following **ExposureConventionType1Code** values must be used:

Code	Name	Definition
GROS	Gross	Indicates that the exposed amount to party A and B will be netted together for the variation margin calculation, and then two separate variation margin requirements will be determined.
NET1	Net	Indicates that the exposed amount to party A and B will be netted together for the variation margin calculation.

**4.4 IndependentAmountPartyA <IndpdntAmtPtyA>****Presence:** [0..1]**Definition:** Amount applied as an add-on to the exposure (to party A) usually intended to cover a possible increase in exposure before the next valuation date.**Type:** This message item is composed of the following **AggregatedIndependentAmount1** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Trade	<Trad>	[0..1]	
	ValueAtRisk	<ValAtRsk>	[0..1]	
	NetOpenPosition	<NetOpnPos>	[0..1]	
	OtherAmount	<OthrAmt>	[0..*]	

For additional Type information, please refer to **AggregatedIndependentAmount1** p.972 in 'Message Item Types' section.

## 4.5 IndependentAmountPartyB <IndpdntAmtPtyB>

**Presence:** [0..1]

**Definition:** An amount applied as an add-on to the exposure (to party B) usually intended to cover a possible increase in exposure before the next valuation date.

**Type:** This message item is composed of the following *AggregatedIndependentAmount1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Trade	<Trad>	[0..1]	
	ValueAtRisk	<ValAtRsk>	[0..1]	
	NetOpenPosition	<NetOpnPos>	[0..1]	
	OtherAmount	<OthrAmt>	[0..*]	

For additional Type information, please refer to *AggregatedIndependentAmount1* p.972 in 'Message Item Types' section.

## 4.6 MarginTerms <MrgnTerms>

**Presence:** [0..1]

**Definition:** Provides information like threshold amount, threshold type, minimum transfer amount, rounding amount or rounding convention, that applies to either the variation margin or the segregated independent amount.

**Type:** This message item is composed of one of the following *MarginTerms1Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.7</a>	{Or	MarginDetails	<MrgnDtls>	[1..1]	
<a href="#">4.15</a>	Or}	SegregatedIndependentAmountMargin	<SgrtdIndpdntAmtMrgn>	[1..1]	±

## 4.7 MarginDetails <MrgnDtls>

**Presence:** [1..1]

This message item is part of choice [4.6](#) *MarginTerms*.

**Definition:** Elements used to calculate the collateral margin call for the variation margin and optionally the segregated independent amount.

**Type:** This message item is composed of the following *Margin1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.8</a>		VariationMargin	<VartnMrgn>	[1..1]	
<a href="#">4.14</a>		SegregatedIndependentAmountMargin	<SgrtdIndpdntAmtMrgn>	[0..1]	±

## 4.8 VariationMargin <VartnMrgn>

**Presence:** [1..1]

**Definition:** Elements used to calculate the collateral margin call for the variation margin.

**Type:** This message item is composed of the following *VariationMargin1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.9</a>		ThresholdAmount	<ThrshldAmt>	[1..1]	Amount
<a href="#">4.10</a>		ThresholdType	<ThrshldTp>	[0..1]	Code
<a href="#">4.11</a>		MinimumTransferAmount	<MinTrfAmt>	[1..1]	Amount
<a href="#">4.12</a>		RoundingAmount	<RndgAmt>	[1..1]	Amount
<a href="#">4.13</a>		RoundingMethod	<RndgMtd>	[1..1]	Code

## 4.9 ThresholdAmount <ThrshldAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 4.10 ThresholdType <ThrshldTp>

**Presence:** [0..1]

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

**Data Type:** Code

*When this message item is present, one of the following **ThresholdType1Code** values must be used:*

Code	Name	Definition
SECU	Secured	Means that once the threshold is breached, collateral must be posted to cover the full exposure.

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

#### 4.11 MinimumTransferAmount <MinTrfAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

#### 4.12 RoundingAmount <RndgAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**4.13 RoundingMethod <RndgMtd>****Presence:** [1..1]

**Definition:** Defines how the rounding amount was applied in the calculation. For example, should the amount of collateral required be rounded up, down, to the closer integral multiple specified or not rounded.

**Data Type:** Code

One of the following ***RoundingMethod1Code*** values must be used:

Code	Name	Definition
CLSR	Closer	Rounds the amount to the closer integral multiple specified.
DRDW	Down	Rounds the amount down.
DRUP	Up	Rounds the amount up.
NONE	None	Do not round.

**4.14 SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>****Presence:** [0..1]

**Definition:** Elements used to calculate the collateral margin call for the segregated independent amount.

**Type:** This message item is composed of the following ***SegregatedIndependentAmountMargin1*** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	MinimumTransferAmount	<MinTrfAmt>	[1..1]	Amount
	RoundingAmount	<RndgAmt>	[0..1]	Amount
	RoundingMethod	<RndgMtd>	[0..1]	Code

For additional Type information, please refer to ***SegregatedIndependentAmountMargin1*** p.969 in 'Message Item Types' section.

**4.15 SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>****Presence:** [1..1]

This message item is part of choice **4.6 MarginTerms**.

**Definition:** Elements used to calculate the collateral margin call for the segregated independent amount.



**Type:** This message item is composed of the following *SegregatedIndependentAmountMargin1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	MinimumTransferAmount	<MinTrfAmt>	[1..1]	Amount
	RoundingAmount	<RndgAmt>	[0..1]	Amount
	RoundingMethod	<RndgMtd>	[0..1]	Code

For additional Type information, please refer to *SegregatedIndependentAmountMargin1* p.969 in 'Message Item Types' section.

#### 4.16 CollateralBalance <CollBal>

**Presence:** [0..1]

**Definition:** Provides details about the collateral held, in transit or that still needs to be agreed by both parties with a segregation between variation margin and segregated independent amount.

**Type:** This message item is composed of one of the following *CollateralBalance1Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
4.17	{Or	TotalCollateral	<TtlColl>	[1..1]	Amount
4.18	Or	CollateralDetails	<CollDtls>	[1..1]	
4.21	Or}	SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[1..1]	±

#### 4.17 TotalCollateral <TtlColl>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

This message item is part of choice **4.16 CollateralBalance**.

**Definition:** Collateral currently received (+)/delivered (-) in the base currency. This amount is after the haircut has been applied.

**Data Type:** ActiveCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**4.18 CollateralDetails <CollDtls>****Presence:** [1..1]*This message item is part of choice 4.16 **CollateralBalance**.***Definition:** Provides details about the collateral held, in transit or that still needs to be agreed by both parties, for the variation margin and optionally the segregated independent amount.**Type:** *This message item is composed of the following **Collateral1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.19</a>		VariationMargin	<VartnMrgn>	[1..1]	±
<a href="#">4.20</a>		SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[0..1]	±

**4.19 VariationMargin <VartnMrgn>****Presence:** [1..1]**Definition:** Provides details about the collateral held, in transit or that still needs to be agreed by both parties, against the variation margin.**Type:** *This message item is composed of the following **MarginCollateral1** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	HeldByPartyA	<HeldByPtyA>	[0..1]	Amount
	HeldByPartyB	<HeldByPtyB>	[0..1]	Amount
	PriorAgreedToPartyA	<PrrAgrdToPtyA>	[0..1]	Amount
	PriorAgreedToPartyB	<PrrAgrdToPtyB>	[0..1]	Amount
	InTransitToPartyA	<InTrnstToPtyA>	[0..1]	Amount
	InTransitToPartyB	<InTrnstToPtyB>	[0..1]	Amount

*For additional Type information, please refer to **MarginCollateral1** p.941 in 'Message Item Types' section.***4.20 SegregatedIndependentAmount <SgrtdIndpdntAmt>****Presence:** [0..1]

**Definition:** Provides details about the collateral held, in transit or that still needs to be agreed by both parties, against the segregated independent amount.

**Type:** This message item is composed of the following *MarginCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	HeldByPartyA	<HeldByPtyA>	[0..1]	Amount
	HeldByPartyB	<HeldByPtyB>	[0..1]	Amount
	PriorAgreedToPartyA	<PrrAgrdToPtyA>	[0..1]	Amount
	PriorAgreedToPartyB	<PrrAgrdToPtyB>	[0..1]	Amount
	InTransitToPartyA	<InTrnstToPtyA>	[0..1]	Amount
	InTransitToPartyB	<InTrnstToPtyB>	[0..1]	Amount

For additional Type information, please refer to *MarginCollateral1* p.941 in 'Message Item Types' section.

#### 4.21 SegregatedIndependentAmount <SgrtdIndpdntAmt>

**Presence:** [1..1]

This message item is part of choice 4.16 *CollateralBalance*.

**Definition:** Provides details about the collateral held, in transit or that still needs to be agreed by both parties, against the segregated independent amount only.

**Type:** This message item is composed of the following *MarginCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	HeldByPartyA	<HeldByPtyA>	[0..1]	Amount
	HeldByPartyB	<HeldByPtyB>	[0..1]	Amount
	PriorAgreedToPartyA	<PrrAgrdToPtyA>	[0..1]	Amount
	PriorAgreedToPartyB	<PrrAgrdToPtyB>	[0..1]	Amount
	InTransitToPartyA	<InTrnstToPtyA>	[0..1]	Amount
	InTransitToPartyB	<InTrnstToPtyB>	[0..1]	Amount

For additional Type information, please refer to *MarginCollateral1* p.941 in 'Message Item Types' section.

#### 5.0 MarginDetailsDueToB <MrgnDtIsDueToB>

**Presence:** [0..1]

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

**Type:** The *MarginDetailsDueToB* block is composed of the following *MarginCall1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.1</u>		ExposedAmountPartyA	<XpsdAmtPtyA>	[0..1]	Amount
<u>5.2</u>		ExposedAmountPartyB	<XpsdAmtPtyB>	[0..1]	Amount
<u>5.3</u>		ExposureConvention	<XpsrCnvntn>	[0..1]	Code
<u>5.4</u>		IndependentAmountPartyA	<IndpdntAmtPtyA>	[0..1]	±

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.5</a>		IndependentAmountPartyB	<IndpdntAmtPtyB>	[0..1]	±
<a href="#">5.6</a>		MarginTerms	<MrgnTerms>	[0..1]	
<a href="#">5.16</a>		CollateralBalance	<CollBal>	[0..1]	

## 5.1 ExposedAmountPartyA <XpsdAmtPtyA>

**Presence:** [0..1]

**Impacted by:** ☒ [R4](#), ☒ [R5](#)

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 5.2 ExposedAmountPartyB <XpsdAmtPtyB>

**Presence:** [0..1]

**Impacted by:** ☒ [R4](#), ☒ [R5](#)

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**5.3 ExposureConvention <XpsrCnvtn>****Presence:** [0..1]**Definition:** Determines how the variation margin requirement is to be calculated:

- either Net, in which the exposure of all transactions in favour of party A and the the exposure of all transactions in favour of party B will be netted together or
- gross in which two separate variation margin requirements will be determined.

**Data Type:** CodeWhen this message item is present, one of the following **ExposureConventionType1Code** values must be used:

Code	Name	Definition
GROS	Gross	Indicates that the exposed amount to party A and B will be netted together for the variation margin calculation, and then two separate variation margin requirements will be determined.
NET1	Net	Indicates that the exposed amount to party A and B will be netted together for the variation margin calculation.

**5.4 IndependentAmountPartyA <IndpdntAmtPtyA>****Presence:** [0..1]**Definition:** Amount applied as an add-on to the exposure (to party A) usually intended to cover a possible increase in exposure before the next valuation date.**Type:** This message item is composed of the following **AggregatedIndependentAmount1** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Trade	<Trad>	[0..1]	
	ValueAtRisk	<ValAtRsk>	[0..1]	
	NetOpenPosition	<NetOpnPos>	[0..1]	
	OtherAmount	<OthrAmt>	[0..*]	

For additional Type information, please refer to **AggregatedIndependentAmount1** p.972 in 'Message Item Types' section.

## 5.5 IndependentAmountPartyB <IndpdntAmtPtyB>

**Presence:** [0..1]

**Definition:** An amount applied as an add-on to the exposure (to party B) usually intended to cover a possible increase in exposure before the next valuation date.

**Type:** This message item is composed of the following *AggregatedIndependentAmount1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Trade	<Trad>	[0..1]	
	ValueAtRisk	<ValAtRsk>	[0..1]	
	NetOpenPosition	<NetOpnPos>	[0..1]	
	OtherAmount	<OthrAmt>	[0..*]	

For additional Type information, please refer to *AggregatedIndependentAmount1* p.972 in 'Message Item Types' section.

## 5.6 MarginTerms <MrgnTerms>

**Presence:** [0..1]

**Definition:** Provides information like threshold amount, threshold type, minimum transfer amount, rounding amount or rounding convention, that applies to either the variation margin or the segregated independent amount.

**Type:** This message item is composed of one of the following *MarginTerms1Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.7</u>	{Or	MarginDetails	<MrgnDtls>	[1..1]	
<u>5.15</u>	Or}	SegregatedIndependentAmountMargin	<SgrtdIndpdntAmtMrgn>	[1..1]	±

## 5.7 MarginDetails <MrgnDtls>

**Presence:** [1..1]

This message item is part of choice 5.6 *MarginTerms*.

**Definition:** Elements used to calculate the collateral margin call for the variation margin and optionally the segregated independent amount.

**Type:** This message item is composed of the following *Margin1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.8</u>		VariationMargin	<VartnMrgn>	[1..1]	
<u>5.14</u>		SegregatedIndependentAmountMargin	<SgrtdIndpdntAmtMrgn>	[0..1]	±

## 5.8 VariationMargin <VartnMrgn>

**Presence:** [1..1]

**Definition:** Elements used to calculate the collateral margin call for the variation margin.

**Type:** This message item is composed of the following *VariationMargin1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.9</a>		ThresholdAmount	<ThrshldAmt>	[1..1]	Amount
<a href="#">5.10</a>		ThresholdType	<ThrshldTp>	[0..1]	Code
<a href="#">5.11</a>		MinimumTransferAmount	<MinTrfAmt>	[1..1]	Amount
<a href="#">5.12</a>		RoundingAmount	<RndgAmt>	[1..1]	Amount
<a href="#">5.13</a>		RoundingMethod	<RndgMtd>	[1..1]	Code

## 5.9 ThresholdAmount <ThrshldAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 5.10 ThresholdType <ThrshldTp>

**Presence:** [0..1]

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

**Data Type:** Code

*When this message item is present, one of the following **ThresholdType1Code** values must be used:*

Code	Name	Definition
SECU	Secured	Means that once the threshold is breached, collateral must be posted to cover the full exposure.

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

## 5.11 MinimumTransferAmount <MinTrfAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 5.12 RoundingAmount <RndgAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}



**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**5.13 RoundingMethod <RndgMtd>****Presence:** [1..1]

**Definition:** Defines how the rounding amount was applied in the calculation. For example, should the amount of collateral required be rounded up, down, to the closer integral multiple specified or not rounded.

**Data Type:** Code

One of the following ***RoundingMethod1Code*** values must be used:

Code	Name	Definition
CLSR	Closer	Rounds the amount to the closer integral multiple specified.
DRDW	Down	Rounds the amount down.
DRUP	Up	Rounds the amount up.
NONE	None	Do not round.

**5.14 SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>****Presence:** [0..1]

**Definition:** Elements used to calculate the collateral margin call for the segregated independent amount.

**Type:** This message item is composed of the following ***SegregatedIndependentAmountMargin1*** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	MinimumTransferAmount	<MinTrfAmt>	[1..1]	Amount
	RoundingAmount	<RndgAmt>	[0..1]	Amount
	RoundingMethod	<RndgMtd>	[0..1]	Code

For additional Type information, please refer to ***SegregatedIndependentAmountMargin1*** p.969 in 'Message Item Types' section.

**5.15 SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>****Presence:** [1..1]

This message item is part of choice 5.6 ***MarginTerms***.

**Definition:** Elements used to calculate the collateral margin call for the segregated independent amount.

**Type:** This message item is composed of the following *SegregatedIndependentAmountMargin1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	MinimumTransferAmount	<MinTrfAmt>	[1..1]	Amount
	RoundingAmount	<RndgAmt>	[0..1]	Amount
	RoundingMethod	<RndgMtd>	[0..1]	Code

For additional Type information, please refer to *SegregatedIndependentAmountMargin1* p.969 in 'Message Item Types' section.

## 5.16 CollateralBalance <CollBal>

**Presence:** [0..1]

**Definition:** Provides details about the collateral held, in transit or that still needs to be agreed by both parties with a segregation between variation margin and segregated independent amount.

**Type:** This message item is composed of one of the following *CollateralBalance1Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.17</u>	{Or	TotalCollateral	<TtlColl>	[1..1]	Amount
<u>5.18</u>	Or	CollateralDetails	<CollDtls>	[1..1]	
<u>5.21</u>	Or}	SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[1..1]	±

## 5.17 TotalCollateral <TtlColl>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

This message item is part of choice 5.16 *CollateralBalance*.

**Definition:** Collateral currently received (+)/delivered (-) in the base currency. This amount is after the haircut has been applied.

**Data Type:** ActiveCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by **ActiveCurrencyCode**.

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**5.18 CollateralDetails <CollDtls>****Presence:** [1..1]*This message item is part of choice 5.16 **CollateralBalance**.***Definition:** Provides details about the collateral held, in transit or that still needs to be agreed by both parties, for the variation margin and optionally the segregated independent amount.**Type:** *This message item is composed of the following **Collateral1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.19</u>		VariationMargin	<VartnMrgn>	[1..1]	±
<u>5.20</u>		SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[0..1]	±

**5.19 VariationMargin <VartnMrgn>****Presence:** [1..1]**Definition:** Provides details about the collateral held, in transit or that still needs to be agreed by both parties, against the variation margin.**Type:** *This message item is composed of the following **MarginCollateral1** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	HeldByPartyA	<HeldByPtyA>	[0..1]	Amount
	HeldByPartyB	<HeldByPtyB>	[0..1]	Amount
	PriorAgreedToPartyA	<PrrAgrdToPtyA>	[0..1]	Amount
	PriorAgreedToPartyB	<PrrAgrdToPtyB>	[0..1]	Amount
	InTransitToPartyA	<InTrnstToPtyA>	[0..1]	Amount
	InTransitToPartyB	<InTrnstToPtyB>	[0..1]	Amount

*For additional Type information, please refer to **MarginCollateral1** p.941 in 'Message Item Types' section.***5.20 SegregatedIndependentAmount <SgrtdIndpdntAmt>****Presence:** [0..1]

**Definition:** Provides details about the collateral held, in transit or that still needs to be agreed by both parties, against the segregated independent amount.

**Type:** This message item is composed of the following *MarginCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	HeldByPartyA	<HeldByPtyA>	[0..1]	Amount
	HeldByPartyB	<HeldByPtyB>	[0..1]	Amount
	PriorAgreedToPartyA	<PrrAgrdToPtyA>	[0..1]	Amount
	PriorAgreedToPartyB	<PrrAgrdToPtyB>	[0..1]	Amount
	InTransitToPartyA	<InTrnstToPtyA>	[0..1]	Amount
	InTransitToPartyB	<InTrnstToPtyB>	[0..1]	Amount

For additional Type information, please refer to *MarginCollateral1* p.941 in 'Message Item Types' section.

## 5.21 SegregatedIndependentAmount <SgrtdIndpdntAmt>

**Presence:** [1..1]

This message item is part of choice 5.16 *CollateralBalance*.

**Definition:** Provides details about the collateral held, in transit or that still needs to be agreed by both parties, against the segregated independent amount only.

**Type:** This message item is composed of the following *MarginCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	HeldByPartyA	<HeldByPtyA>	[0..1]	Amount
	HeldByPartyB	<HeldByPtyB>	[0..1]	Amount
	PriorAgreedToPartyA	<PrrAgrdToPtyA>	[0..1]	Amount
	PriorAgreedToPartyB	<PrrAgrdToPtyB>	[0..1]	Amount
	InTransitToPartyA	<InTrnstToPtyA>	[0..1]	Amount
	InTransitToPartyB	<InTrnstToPtyB>	[0..1]	Amount

For additional Type information, please refer to *MarginCollateral1* p.941 in 'Message Item Types' section.

## 6.0 RequirementDetailsDueToA <RqrmntDtIsDueToA>

**Presence:** [0..1]

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

**Type:** The *RequirementDetailsDueToA* block is composed of one of the following *MarginRequirement1Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>6.1</u>	{Or	MarginRequirement	<MrgnRqrmnt>	[1..1]	
<u>6.8</u>	Or}	SegregatedIndependentAmountRequirement	<SgrtdIndpdntAmtRqrmnt>	[1..1]	

## 6.1 MarginRequirement <MrgnRqrmnt>

**Presence:** [1..1]

*This message item is part of choice 6.0 [RequirementDetailsDueToA](#).*

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

**Type:** *This message item is composed of the following [Requirement1](#) element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.2</a>		VariationMarginRequirement	<VartnMrgnRqrmnt>	[1..1]	
<a href="#">6.5</a>		SegregatedIndependentAmountRequirement	<SgrtdIndpdntAmtRqrmnt>	[0..1]	

## 6.2 VariationMarginRequirement <VartnMrgnRqrmnt>

**Presence:** [1..1]

**Definition:** Provides details about the margin requirements for the variation margin.

**Type:** *This message item is composed of the following [MarginRequirement1](#) element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.3</a>		DeliverMarginAmount	<DlvrMrgnAmt>	[0..1]	Amount
<a href="#">6.4</a>		ReturnMarginAmount	<RtrMrgnAmt>	[0..1]	Amount

## 6.3 DeliverMarginAmount <DlvrMrgnAmt>

**Presence:** [0..1]

**Impacted by:** ☒ [R4](#), ☒ [R5](#)

**Definition:** Amount of new margin that will be delivered to one party by the other party after rounding, threshold and minimum transfer amount are taken into account.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 6.4 ReturnMarginAmount <RtrMrgnAmt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Amount of new margin that will be recalled to one party from the other party after rounding, threshold and minimum transfer amount are taken into account.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 6.5 SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>

**Presence:** [0..1]

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

**Type:** *This message item is composed of the following **MarginRequirement1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
6.6		DeliverMarginAmount	<DlvrMrgnAmt>	[0..1]	Amount

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>6.7</u>		ReturnMarginAmount	<RtrMrgnAmt>	[0..1]	Amount

## 6.6 DeliverMarginAmount <DlvrMrgnAmt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Amount of new margin that will be delivered to one party by the other party after rounding, threshold and minimum transfer amount are taken into account.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 6.7 ReturnMarginAmount <RtrMrgnAmt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Amount of new margin that will be recalled to one party from the other party after rounding, threshold and minimum transfer amount are taken into account.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**6.8 SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>****Presence:** [1..1]*This message item is part of choice 6.0 [RequirementDetailsDueToA](#).***Definition:** Provides details about the margin requirements for the segregated independent amount only.**Type:** *This message item is composed of the following [MarginRequirement1](#) element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.9</a>		DeliverMarginAmount	<DlvrMrgnAmt>	[0..1]	Amount
<a href="#">6.10</a>		ReturnMarginAmount	<RtrMrgnAmt>	[0..1]	Amount

**6.9 DeliverMarginAmount <DlvrMrgnAmt>****Presence:** [0..1]**Impacted by:** ☒ [R4](#), ☒ [R5](#)**Definition:** Amount of new margin that will be delivered to one party by the other party after rounding, threshold and minimum transfer amount are taken into account.**Data Type:** ActiveCurrencyAndAmount*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.***Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}



**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**6.10 ReturnMarginAmount <RtrMrgnAmt>****Presence:** [0..1]**Impacted by:** ☒ R4, ☒ R5**Definition:** Amount of new margin that will be recalled to one party from the other party after rounding, threshold and minimum transfer amount are taken into account.**Data Type:** ActiveCurrencyAndAmount*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.***Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**7.0 RequirementDetailsDueToB <RqrmntDtlsDueToB>****Presence:** [0..1]**Definition:** Amount of expected margin that will be either delivered to party B by party A or recalled to party B from party A.**Type:** *The **RequirementDetailsDueToB** block is composed of one of the following **MarginRequirement1Choice** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>7.1</u>	{Or}	MarginRequirement	<MrgnRqrmnt>	[1..1]	
<u>7.8</u>		SegregatedIndependentAmountRequirement	<SgrtdIndpdntAmtRqrmnt>	[1..1]	

## 7.1 MarginRequirement <MrgnRqrmnt>

**Presence:** [1..1]

*This message item is part of choice 7.0 **RequirementDetailsDueToB**.*

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

**Type:** *This message item is composed of the following **Requirement1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>7.2</u>		VariationMarginRequirement	<VartnMrgnRqrmnt>	[1..1]	
<u>7.5</u>		SegregatedIndependentAmountRequirement	<SgrtdIndpdntAmtRqrmnt>	[0..1]	

## 7.2 VariationMarginRequirement <VartnMrgnRqrmnt>

**Presence:** [1..1]

**Definition:** Provides details about the margin requirements for the variation margin.

**Type:** *This message item is composed of the following **MarginRequirement1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>7.3</u>		DeliverMarginAmount	<DlvrMrgnAmt>	[0..1]	Amount
<u>7.4</u>		ReturnMarginAmount	<RtrMrgnAmt>	[0..1]	Amount

## 7.3 DeliverMarginAmount <DlvrMrgnAmt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Amount of new margin that will be delivered to one party by the other party after rounding, threshold and minimum transfer amount are taken into account.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**7.4 ReturnMarginAmount <RtrMrgnAmt>****Presence:** [0..1]**Impacted by:** ☒ R4, ☒ R5**Definition:** Amount of new margin that will be recalled to one party from the other party after rounding, threshold and minimum transfer amount are taken into account.**Data Type:** ActiveCurrencyAndAmount*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.***Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**7.5 SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>****Presence:** [0..1]**Definition:** Provides details about the margin requirements for the segregated independent amount.**Type:** *This message item is composed of the following **MarginRequirement1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
7.6		DeliverMarginAmount	<DlvrMrgnAmt>	[0..1]	Amount

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>7.7</u>		ReturnMarginAmount	<RtrMrgnAmt>	[0..1]	Amount

## 7.6 DeliverMarginAmount <DlvrMrgnAmt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Amount of new margin that will be delivered to one party by the other party after rounding, threshold and minimum transfer amount are taken into account.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 7.7 ReturnMarginAmount <RtrMrgnAmt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Amount of new margin that will be recalled to one party from the other party after rounding, threshold and minimum transfer amount are taken into account.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**7.8 SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>****Presence:** [1..1]*This message item is part of choice 7.0 **RequirementDetailsDueToB**.***Definition:** Provides details about the margin requirements for the segregated independent amount only.**Type:** *This message item is composed of the following **MarginRequirement1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>7.9</u>		DeliverMarginAmount	<DlvrMrgnAmt>	[0..1]	Amount
<u>7.10</u>		ReturnMarginAmount	<RtrMrgnAmt>	[0..1]	Amount

**7.9 DeliverMarginAmount <DlvrMrgnAmt>****Presence:** [0..1]**Impacted by:** ☒ R4, ☒ R5**Definition:** Amount of new margin that will be delivered to one party by the other party after rounding, threshold and minimum transfer amount are taken into account.**Data Type:** ActiveCurrencyAndAmount*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.***Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 7.10 ReturnMarginAmount <RtrMrgnAmt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Amount of new margin that will be recalled to one party from the other party after rounding, threshold and minimum transfer amount are taken into account.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 8.0 MarginCallResult <MrgnCallRsIt>

**Presence:** [1..1]

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

**Type:** The **MarginCallResult** block is composed of the following **MarginCallResult3** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
8.1		DefaultFundAmount	<DfltFndAmt>	[0..1]	Amount
8.2		MarginCallResult	<MrgnCallRslt>	[1..1]	

### 8.1 DefaultFundAmount <DfltFndAmt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Specifies the total amount required by the clearing member to participate to the default fund.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

### 8.2 MarginCallResult <MrgnCallRslt>

**Presence:** [1..1]

**Definition:** Provides the summation of the call amounts for the variation margin and the segregated independent amount or the segregated independent amount only or the total margin call amount only.

**Type:** This message item is composed of one of the following *MarginCallResult2Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
8.3	{Or	MarginCallResultDetails	<MrgnCallRsltDtls>	[1..1]	
8.12	Or	MarginCallAmount	<MrgnCallAmt>	[1..1]	
8.16	Or}	SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[1..1]	

### 8.3 MarginCallResultDetails <MrgnCallRsltDtls>

**Presence:** [1..1]

*This message item is part of choice 8.2 **MarginCallResult**.*

**Definition:** Provides the summation of the call amounts for the variation margin and optionally the segregated independent amount.

**Type:** This message item is composed of the following *MarginCallResult2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>8.4</u>		VariationMarginResult	<VartnMrgnRslt>	[1..1]	
<u>8.8</u>		SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[0..1]	

## 8.4 VariationMarginResult <VartnMrgnRslt>

**Presence:** [1..1]

**Definition:** Provides the summation of the call amounts for the variation margin amount only.

**Type:** This message item is composed of the following *Result1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>8.5</u>		DueToPartyA	<DueToPtyA>	[0..1]	Amount
<u>8.6</u>		DueToPartyB	<DueToPtyB>	[0..1]	Amount
<u>8.7</u>		AdditionalInformation	<AddtlInf>	[0..1]	Text

## 8.5 DueToPartyA <DueToPtyA>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Amount payable by party B to party A.

**Data Type:** ActiveCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005



## 8.6 DueToPartyB <DueToPtyB>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Amount payable by party A to party B.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 8.7 AdditionalInformation <AddtlInf>

**Presence:** [0..1]

**Definition:** Provides additional information related to the collateral that may be requested.

**Data Type:** Max210Text

**Format:** maxLength: 210

minLength: 1

## 8.8 SegregatedIndependentAmount <SgrtdIndpdntAmt>

**Presence:** [0..1]

**Definition:** Provides the summation of the call amounts for the segregated independent amount.

**Type:** *This message item is composed of the following **Result1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">8.9</a>		DueToPartyA	<DueToPtyA>	[0..1]	Amount
<a href="#">8.10</a>		DueToPartyB	<DueToPtyB>	[0..1]	Amount
<a href="#">8.11</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text

## 8.9 DueToPartyA <DueToPtyA>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Amount payable by party B to party A.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 8.10 DueToPartyB <DueToPtyB>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Amount payable by party A to party B.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 8.11 AdditionalInformation <AddtlInf>

**Presence:** [0..1]

**Definition:** Provides additional information related to the collateral that may be requested.

**Data Type:** Max210Text

**Format:** maxLength: 210  
minLength: 1

## 8.12 MarginCallAmount <MrgnCallAmt>

**Presence:** [1..1]

*This message item is part of choice 8.2 **MarginCallResult**.*

**Definition:** Provides the summation of the call amounts.

**Type:** This message item is composed of the following **Result1** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">8.13</a>		DueToPartyA	<DueToPtyA>	[0..1]	Amount
<a href="#">8.14</a>		DueToPartyB	<DueToPtyB>	[0..1]	Amount
<a href="#">8.15</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text

## 8.13 DueToPartyA <DueToPtyA>

**Presence:** [0..1]

**Impacted by:** ☒ [R4](#), ☒ [R5](#)

**Definition:** Amount payable by party B to party A.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** **ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** **ActiveCurrencyAndAmount**

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 8.14 DueToPartyB <DueToPtyB>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Amount payable by party A to party B.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 8.15 AdditionalInformation <AddtlInf>

**Presence:** [0..1]

**Definition:** Provides additional information related to the collateral that may be requested.

**Data Type:** Max210Text

**Format:** maxLength: 210

minLength: 1

## 8.16 SegregatedIndependentAmount <SgrtdIndpdntAmt>

**Presence:** [1..1]

*This message item is part of choice 8.2 **MarginCallResult**.*

**Definition:** Provides the summation of the call amounts for the segregated independent amount only.

**Type:** *This message item is composed of the following **Result1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">8.17</a>		DueToPartyA	<DueToPtyA>	[0..1]	Amount
<a href="#">8.18</a>		DueToPartyB	<DueToPtyB>	[0..1]	Amount
<a href="#">8.19</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text

## 8.17 DueToPartyA <DueToPtyA>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Amount payable by party B to party A.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 8.18 DueToPartyB <DueToPtyB>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Amount payable by party A to party B.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**8.19 AdditionalInformation <AddtlInf>****Presence:** [0..1]**Definition:** Provides additional information related to the collateral that may be requested.**Data Type:** Max210Text
**Format:** maxLength: 210  
 minLength: 1
**9.0 ExpectedCollateralDueToB <XpctdCollDueToB>****Presence:** [0..1]**Definition:** Provides details about the type of collateral that will be either delivered to party B by party A or recalled to party B from party A.
**Type:** *The **ExpectedCollateralDueToB** block is composed of one of the following **ExpectedCollateral1Choice** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>9.1</u>	{Or	ExpectedCollateralDetails	<XpctdCollDtls>	[1..1]	
<u>9.8</u>	Or}	SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[1..1]	

**9.1 ExpectedCollateralDetails <XpctdCollDtls>****Presence:** [1..1]*This message item is part of choice 9.0 **ExpectedCollateralDueToB**.***Definition:** Provides the expected collateral type and direction for the variation margin and optionally the segregated independent amount.**Type:** *This message item is composed of the following **ExpectedCollateral1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>9.2</u>		VariationMargin	<VartnMrgn>	[1..1]	
<u>9.5</u>		SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[0..1]	

## 9.2 VariationMargin <VartnMrgn>

**Presence:** [1..1]

**Definition:** Provides the expected collateral type and direction for the variation margin.

**Type:** This message item is composed of the following *ExpectedCollateralMovement1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">9.3</a>		Delivery	<Dlvry>	[0..*]	Code
<a href="#">9.4</a>		Return	<Rtr>	[0..*]	Code

## 9.3 Delivery <Dlvry>

**Presence:** [0..\*]

**Definition:** Type of collateral that will be delivered.

**Data Type:** Code

When this message item is present, one of the following *CollateralType1Code* values must be used:

Code	Name	Definition
CASH	Cash	Collateral type is cash.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
SECU	Securities	Collateral type is securities.

## 9.4 Return <Rtr>

**Presence:** [0..\*]

**Definition:** Type of collateral that will be returned.

**Data Type:** Code

When this message item is present, one of the following *CollateralType1Code* values must be used:

Code	Name	Definition
CASH	Cash	Collateral type is cash.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
SECU	Securities	Collateral type is securities.

## 9.5 SegregatedIndependentAmount <SgrtdIndpdntAmt>

**Presence:** [0..1]

**Definition:** Provides the expected collateral type and direction for the segregated independent amount.

**Type:** This message item is composed of the following *ExpectedCollateralMovement1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>9.6</u>		Delivery	<Dlvry>	[0..*]	Code
<u>9.7</u>		Return	<Rtr>	[0..*]	Code

## 9.6 Delivery <Dlvry>

**Presence:** [0..\*]

**Definition:** Type of collateral that will be delivered.

**Data Type:** Code

When this message item is present, one of the following *CollateralType1Code* values must be used:

Code	Name	Definition
CASH	Cash	Collateral type is cash.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
SECU	Securities	Collateral type is securities.

## 9.7 Return <Rtr>

**Presence:** [0..\*]

**Definition:** Type of collateral that will be returned.

**Data Type:** Code

When this message item is present, one of the following *CollateralType1Code* values must be used:

Code	Name	Definition
CASH	Cash	Collateral type is cash.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
SECU	Securities	Collateral type is securities.



## 9.8 SegregatedIndependentAmount <SgrtdIndpdntAmt>

**Presence:** [1..1]

*This message item is part of choice 9.0 ExpectedCollateralDueToB.*

**Definition:** Provides the expected collateral type and direction for the segregated independent amount.

**Type:** *This message item is composed of the following ExpectedCollateralMovement1 element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>9.9</u>		Delivery	<Dlvry>	[0..*]	Code
<u>9.10</u>		Return	<Rtr>	[0..*]	Code

## 9.9 Delivery <Dlvry>

**Presence:** [0..\*]

**Definition:** Type of collateral that will be delivered.

**Data Type:** Code

*When this message item is present, one of the following CollateralType1Code values must be used:*

Code	Name	Definition
CASH	Cash	Collateral type is cash.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
SECU	Securities	Collateral type is securities.

## 9.10 Return <Rtr>

**Presence:** [0..\*]

**Definition:** Type of collateral that will be returned.

**Data Type:** Code

*When this message item is present, one of the following CollateralType1Code values must be used:*

Code	Name	Definition
CASH	Cash	Collateral type is cash.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
SECU	Securities	Collateral type is securities.

## 10.0 ExpectedCollateralDueToA <XpctdCollDueToA>

**Presence:** [0..1]

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

**Type:** The *ExpectedCollateralDueToA* block is composed of one of the following *ExpectedCollateral1Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>10.1</u>	{Or	ExpectedCollateralDetails	<XpctdCollDtls>	[1..1]	
<u>10.8</u>	Or}	SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[1..1]	

## 10.1 ExpectedCollateralDetails <XpctdCollDtls>

**Presence:** [1..1]

This message item is part of choice **10.0 ExpectedCollateralDueToA**.

**Definition:** Provides the expected collateral type and direction for the variation margin and optionally the segregated independent amount.

**Type:** This message item is composed of the following *ExpectedCollateral1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>10.2</u>		VariationMargin	<VartnMrgn>	[1..1]	
<u>10.5</u>		SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[0..1]	

## 10.2 VariationMargin <VartnMrgn>

**Presence:** [1..1]

**Definition:** Provides the expected collateral type and direction for the variation margin.

**Type:** This message item is composed of the following *ExpectedCollateralMovement1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>10.3</u>		Delivery	<Dlvry>	[0..*]	Code
<u>10.4</u>		Return	<Rtr>	[0..*]	Code

## 10.3 Delivery <Dlvry>

**Presence:** [0..\*]

**Definition:** Type of collateral that will be delivered.

**Data Type:** Code

When this message item is present, one of the following *CollateralType1Code* values must be used:

Code	Name	Definition
CASH	Cash	Collateral type is cash.

Code	Name	Definition
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
SECU	Securities	Collateral type is securities.

## 10.4 Return <Rtr>

**Presence:** [0..\*]

**Definition:** Type of collateral that will be returned.

**Data Type:** Code

When this message item is present, one of the following *CollateralType1Code* values must be used:

Code	Name	Definition
CASH	Cash	Collateral type is cash.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
SECU	Securities	Collateral type is securities.

## 10.5 SegregatedIndependentAmount <SgrtdIndpdntAmt>

**Presence:** [0..1]

**Definition:** Provides the expected collateral type and direction for the segregated independent amount.

**Type:** This message item is composed of the following *ExpectedCollateralMovement1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">10.6</a>		Delivery	<Dlvry>	[0..*]	Code
<a href="#">10.7</a>		Return	<Rtr>	[0..*]	Code

## 10.6 Delivery <Dlvry>

**Presence:** [0..\*]

**Definition:** Type of collateral that will be delivered.

**Data Type:** Code

When this message item is present, one of the following *CollateralType1Code* values must be used:

Code	Name	Definition
CASH	Cash	Collateral type is cash.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
SECU	Securities	Collateral type is securities.

## 10.7 Return <Rtr>

**Presence:** [0..\*]

**Definition:** Type of collateral that will be returned.

**Data Type:** Code

When this message item is present, one of the following *CollateralType1Code* values must be used:

Code	Name	Definition
CASH	Cash	Collateral type is cash.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
SECU	Securities	Collateral type is securities.

## 10.8 SegregatedIndependentAmount <SgrtdIndpdntAmt>

**Presence:** [1..1]

This message item is part of choice **10.0 ExpectedCollateralDueToA**.

**Definition:** Provides the expected collateral type and direction for the segregated independent amount.

**Type:** This message item is composed of the following *ExpectedCollateralMovement1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>10.9</u>		Delivery	<Dlvry>	[0..*]	Code
<u>10.10</u>		Return	<Rtr>	[0..*]	Code

## 10.9 Delivery <Dlvry>

**Presence:** [0..\*]

**Definition:** Type of collateral that will be delivered.

**Data Type:** Code

When this message item is present, one of the following **CollateralType1Code** values must be used:

Code	Name	Definition
CASH	Cash	Collateral type is cash.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
SECU	Securities	Collateral type is securities.

## 10.10 Return <Rtr>

**Presence:** [0..\*]

**Definition:** Type of collateral that will be returned.

**Data Type:** Code

When this message item is present, one of the following **CollateralType1Code** values must be used:

Code	Name	Definition
CASH	Cash	Collateral type is cash.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
SECU	Securities	Collateral type is securities.

## 11.0 SupplementaryData <SplmtryData>

**Presence:** [0..\*]

**Impacted by:** R6

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

**Type:** This message item is composed of the following **SupplementaryData1** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PlaceAndName	<PlcAndNm>	[0..1]	Text
	Envelope	<Envlp>	[1..1]	

For additional Type information, please refer to **SupplementaryData1** p.1034 in 'Message Item Types' section.

**Rule(s):** SupplementaryDataRule

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

## Business Examples

### Description 1: Clearing Solution - Margin Call Request sent by the central counterparty (to call for collateral)

On the 21 October 2011, the central counterparty CCP1 sends to its clearing member 0000E801 a Margin Call Request (colr.003.001.02). The resulting called amount covers both the default fund and the margin deficit.

Transaction Identification: MarginCallRequestCCP1

Party A: CCP1

Party B: Clearing member 0000E801

Valuation Date: 21 October 2011

Default Fund amount called: EUR 800000

Margin amount called: EUR 2900000

### XML Instance

```
<MrgnCallReq>
  <TxId>MarginCallRequestCCP1</TxId>
  <Oblgtn>
    <PtyA>
      <PrtryId>
        <Id>CCP1</Id>
        <Issr>CCP1</Issr>
      </PrtryId>
    </PtyA>
    <PtyB>
      <PrtryId>
        <Id>0000E801</Id>
        <Issr>CCP1</Issr>
      </PrtryId>
    </PtyB>
    <ValtnDt>
      <Dt>2011-10-21</Dt>
    </ValtnDt>
  </Oblgtn>
  <MrgnCallRslt>
    <DfltFndAmt Ccy="EUR">800000</DfltFndAmt>
    <MrgnCallRslt>
      <MrgnCallAmt>
        <DueToPtyA Ccy="EUR">2900000</DueToPtyA>
      </MrgnCallAmt>
    </MrgnCallRslt>
  </MrgnCallRslt>
</MrgnCallReq>
```

### Description 2: Clearing Solution - Margin Call Request sent by the clearing member (to recall collateral)

In this example, on the 21 October 2011, the clearing member 0000E801 recalls collateral using the Margin Call Request (colr.003.001.02) sent to its central counterparty, CCP1.

Transaction Identification: MarginCallRequestClearing Member1

Party A: CCP1  
 Party B: Clearing member 0000E801  
 Valuation Date: 21 October 2011  
 Collateral amount recalled: EUR 300000  
 Additional information: Collateral recall is cash

### XML Instance

```

<MrgnCallReq>
  <TxId>CollateralRecall1</TxId>
  <Oblgtn>
    <PtyA>
      <PrtryId>
        <Id>CCP1</Id>
        <Issr>0000E801</Issr>
      </PrtryId>
    </PtyA>
    <PtyB>
      <PrtryId>
        <Id>0000E801</Id>
        <Issr>CCP1</Issr>
      </PrtryId>
    </PtyB>
    <ValtnDt>
      <Dt>2011-10-21</Dt>
    </ValtnDt>
  </Oblgtn>
  <MrgnCallRslt>
    <MrgnCallRslt>
      <MrgnCallAmt>
        <DueToPtyB Ccy="EUR">300000</DueToPtyB>
        <AddtlInf>OverCollateralisation - Cash collateral recall</AddtlInf>
      </MrgnCallAmt>
    </MrgnCallRslt>
  </MrgnCallRslt>
</MrgnCallReq>
  
```

### Description 3: Bilateral Collateral - Margin Call Request

This example describes a Margin Call sent by New Bank to Bank ABC calling USD\$60m variation margin for value date 11th January 2011. There is an agreement between New bank and Bank ABC  
 Transaction ID: MC1241011  
 Party A: New Bank  
 Party B: Bank ABC  
 Valuation Date of the Margin Call: 11th January 2011  
 Agreement ID: New Bank  
 Margin Call: Variation Margin of USD\$60,000,000 due to New Bank (Party A)

### XML Instance

```

<MrgnCallReq>
  <TxId>MC1241011</TxId>
  <Oblgtn>
    <PtyA>
  
```

```
<NmAndAdr>
  <Nm>New Bank</Nm>
  <Adr>
    <PstCdId>1000</PstCdId>
    <TwnNm>Brussels</TwnNm>
    <Ctry>BE</Ctry>
  </Adr>
</NmAndAdr>
</PtyA>
<PtyB>
  <NmAndAdr>
    <Nm>Bank ABC</Nm>
    <Adr>
      <PstCdId>1000</PstCdId>
      <TwnNm>Brussels</TwnNm>
      <Ctry>BE</Ctry>
    </Adr>
  </NmAndAdr>
</PtyB>
<ValtnDt>
  <Dt>2011-01-11</Dt>
</ValtnDt>
</Oblgtn>
<Agrmt>
  <AgrmtDtls>Bank ABC</AgrmtDtls>
  <AgrmtId>New Bank</AgrmtId>
  <AgrmtDt>1982-01-01</AgrmtDt>
  <BaseCcy>USD</BaseCcy>
  <AgrmtFrmwk>
    <AgrmtFrmwk>ISDA</AgrmtFrmwk>
  </AgrmtFrmwk>
</Agrmt>
<MrgnCallRslt>
  <MrgnCallRslt>
    <MrgnCallRsltDtls>
      <VartnMrgnRslt>
        <DueToPtyA Ccy="USD">60000000</DueToPtyA>
      </VartnMrgnRslt>
    </MrgnCallRsltDtls>
  </MrgnCallRslt>
</MrgnCallRslt>
</MrgnCallReq>
</Document>
```



## MX colr.004.001.02 MarginCallResponseV02

### Message Functionality

#### Scope

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

The ISO 20022 Business Application Header must be used

#### Usage

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

- fully accept the MarginCallRequest
- partial acceptance of a MarginCallrequestl

#### Outline

The MarginCallResponse message is composed of the following message building blocks:

##### A.TransactionIdentification

This building block is mandatory and non repetitive. It contains the unambiguous identification of the transaction as know by the instructing party.

##### B.Obligation

This building block is mandatory and non repetitive. It provides the information such as the identification of the party or parties associated with the collateral agreement, the exposure type and valuation date and contains elements such as:

**B.1 PartyA.**This element is mandatory. It defines the identification of one of the entities associated with the collateral agreement.

**B.2 PartyB.**This element is mandatory. It defines the other entity associated with the collateral agreement.

**B.3 ExposureType.**This element is optional. Specifies the underlying business area/type of trade causing the collateral movement.

**B.4 ValuationDate.**This element is mandatory. It indicates the close of business date that initiating party is valuing the margin call.

##### C.Agreement

This building block is optional. It will provide the underlying agreement details.

##### D.MarginDetailsDueToA

This building block is optional. It proves the details of the calculation of the margin that is due to Party A. It contains elements such as:

**D.1 ExposedAmountPartyA.**This element is optional. Sum of the exposures of all transactions which are in the favour of party A. That is, all transactions which would have an amount payable by party B to party A if they were being terminated.

**D.2 ExposedAmountPartyB.**This element is optional. Sum of the exposures of all transactions which are in the favour of party B. That is, all transactions which would have an amount payable by party A to party B if they were being terminated.

**D.3 ExposureConvention.**This element is optional. This determines how the variation margin requirement is to be calculated. This is either net, in which the exposure of all transactions in favour of party A and the exposure of all transactions in favour of party B will be netted together or gross in which two separate variation margin requirements will be determined

**D.4 IndependentAmountPartyA.**This element is optional. The independent amount is the amount applied as an add-on to the exposure (to party A) usually intended to cover a possible increase in exposure before the next valuation date

**D.5 IndependentAmountPartyB.**This element is optional. The independent amount is the amount applied as an add-on to the exposure (to party B) usually intended to cover a possible increase in exposure before the next valuation date

**D.6 MarginTerms.**This element is optional. This provides information like threshold amount, threshold type, minimum transfer amount, rounding amount or rounding convention, that applies to either the variation margin or the segregated independent amount

**D.7 CollateralBalance.**This element is optional. The collateral balance provides details about the collateral held, in transit or that still needs to be agreed by both parties with a segregation between variation margin and segregated independent amount

## E.MarginDetailsDueToB

This building block is optional. It provides the details of the calculation of the margin that is due to Party B. It contains elements such as:

**E.1 ExposedAmountPartyA.**This element is optional. Sum of the exposures of all transactions which are in the favour of party A. That is, all transactions which would have an amount payable by party B to party A if they were being terminated.

**E.2 ExposedAmountPartyB.**This element is optional. Sum of the exposures of all transactions which are in the favour of party B. That is, all transactions which would have an amount payable by party A to party B if they were being terminated.

**E.3 ExposureConvention.**This element is optional. This determines how the variation margin requirement is to be calculated. This is either net, in which the exposure of all transactions in favour of party A and the exposure of all transactions in favour of party B will be netted together or gross in which two separate variation margin requirements will be determined

**E.4 IndependentAmountPartyA.**This element is optional. The independent amount is the amount applied as an add-on to the exposure (to party A) usually intended to cover a possible increase in exposure before the next valuation date

**E.5 IndependentAmountPartyB.**This element is optional. The independent amount is the amount applied as an add-on to the exposure (to party B) usually intended to cover a possible increase in exposure before the next valuation date

**E.6 MarginTerms.**This element is optional. This provides information like threshold amount, threshold type, minimum transfer amount, rounding amount or rounding convention, that applies to either the variation margin or the segregated independent amount

**E.7 CollateralBalance.**This element is optional. The collateral balance provides details about the collateral held, in transit or that still needs to be agreed by both parties with a segregation between variation margin and segregated independent amount

## F.AgreedAmountDueToA

This building block is an optional choice component that provides details about the agreed amount for the segregated independent amount (initial margin) only, or alternatively, the variation margin and optionally the segregated independent amount (initial margin)

**F.1 AgreedAmount.**This element is mandatory. The Agreed Amount is the undisputed amount of the margin call request

**F.2 MarginCallRequestIdentification.**This element is mandatory. This provides the Margin Call Request ID

**F.3 AdditionalInformation.**This element is optional. This element provides Additional Information related to the margin call amount that has been agreed

## G.AgreedAmountDueToB

This building block is an optional choice component that provides details about the agreed amount for the segregated independent amount (initial margin) only, or alternatively, the variation margin and optionally the segregated independent amount (initial margin)

**G.1 AgreedAmount.**This element is mandatory. The Agreed Amount is the undisputed amount of the margin call request

**G.2 MarginCallRequestIdentification.** This element is mandatory. This provides the Margin Call Request ID

**G.3 AdditionalInformation.** This element is optional. This element provides Additional Information related to the margin call amount that has been agreed

## H.ResponseDetails

The Response Details is an optional component. It provides details on the response to the margin call, that is, an optional description and a response type such as 'Received After Notification Time'

## I.SupplementaryData

This building block is optional and repetitive. It allows provision of additional information that cannot be captured in the structured elements and/or any other specific block.

### Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<MrgnCallRspn>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.0</u>		TransactionIdentification	<TxId>	[1..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		Obligation	<Oblgtn>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.0</u>		Agreement	<Agrmt>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>4.0</u>		MarginDetailsDueToA	<MrgnDtlsDueToA>	[0..1]		
<u>4.1</u>		ExposedAmountPartyA	<XpsdAmtPtyA>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">4.2</a>		ExposedAmountPartyB	<XpsdAmtPtyB>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">4.3</a>		ExposureConvention	<XpsrCnvntn>	[0..1]	Code	
<a href="#">4.4</a>		IndependentAmountPartyA	<IndpdntAmtPtyA>	[0..1]	±	
<a href="#">4.5</a>		IndependentAmountPartyB	<IndpdntAmtPtyB>	[0..1]	±	
<a href="#">4.6</a>		MarginTerms	<MrgnTerms>	[0..1]		
<a href="#">4.7</a>	{Or	MarginDetails	<MrgnDtls>	[1..1]		
<a href="#">4.8</a>		VariationMargin	<VartnMrgn>	[1..1]		
<a href="#">4.9</a>		ThresholdAmount	<ThrshldAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">4.10</a>		ThresholdType	<ThrshldTp>	[0..1]	Code	
<a href="#">4.11</a>		MinimumTransferAmount	<MinTrfAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">4.12</a>		RoundingAmount	<RndgAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">4.13</a>		RoundingMethod	<RndgMtd>	[1..1]	Code	
<a href="#">4.14</a>		SegregatedIndependentAmountMargin	<SgrtdIndpdntAmtMrgn>	[0..1]	±	
<a href="#">4.15</a>	Or}	SegregatedIndependentAmountMargin	<SgrtdIndpdntAmtMrgn>	[1..1]	±	
<a href="#">4.16</a>		CollateralBalance	<CollBal>	[0..1]		
<a href="#">4.17</a>	{Or	TotalCollateral	<TtlColl>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">4.18</a>	Or	CollateralDetails	<CollDtls>	[1..1]		
<a href="#">4.19</a>		VariationMargin	<VartnMrgn>	[1..1]	±	
<a href="#">4.20</a>		SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[0..1]	±	
<a href="#">4.21</a>	Or}	SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">5.0</a>		MarginDetailsDueToB	<MrgnDtlsDueToB>	[0..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">5.1</a>		ExposedAmountPartyA	<XpsdAmtPtyA>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">5.2</a>		ExposedAmountPartyB	<XpsdAmtPtyB>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">5.3</a>		ExposureConvention	<XpsrCnvntn>	[0..1]	Code	
<a href="#">5.4</a>		IndependentAmountPartyA	<IndpdntAmtPtyA>	[0..1]	±	
<a href="#">5.5</a>		IndependentAmountPartyB	<IndpdntAmtPtyB>	[0..1]	±	
<a href="#">5.6</a>		MarginTerms	<MrgnTerms>	[0..1]		
<a href="#">5.7</a>	{ Or	MarginDetails	<MrgnDtls>	[1..1]		
<a href="#">5.8</a>		VariationMargin	<VartnMrgn>	[1..1]		
<a href="#">5.9</a>		ThresholdAmount	<ThrshldAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">5.10</a>		ThresholdType	<ThrshldTp>	[0..1]	Code	
<a href="#">5.11</a>		MinimumTransferAmount	<MinTrfAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">5.12</a>		RoundingAmount	<RndgAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">5.13</a>		RoundingMethod	<RndgMtd>	[1..1]	Code	
<a href="#">5.14</a>		SegregatedIndependentAmountMargin	<SgrtdIndpdntAmtMrgn>	[0..1]	±	
<a href="#">5.15</a>	Or }	SegregatedIndependentAmountMargin	<SgrtdIndpdntAmtMrgn>	[1..1]	±	
<a href="#">5.16</a>		CollateralBalance	<CollBal>	[0..1]		
<a href="#">5.17</a>	{ Or	TotalCollateral	<TtlColl>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">5.18</a>	Or	CollateralDetails	<CollDtls>	[1..1]		
<a href="#">5.19</a>		VariationMargin	<VartnMrgn>	[1..1]	±	
<a href="#">5.20</a>		SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[0..1]	±	
<a href="#">5.21</a>	Or }	SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">6.0</a>		AgreedAmountDueToA	<AgrdAmtDueToA>	[0..1]		
<a href="#">6.1</a>	{ Or	AgreedAmountDetails	<AgrdAmtDtls>	[1..1]		
<a href="#">6.2</a>		VariationMarginAmount	<VartnMrgnAmt>	[1..1]		
<a href="#">6.3</a>		AgreedAmount	<AgrdAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<a href="#">6.4</a>		MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text	
<a href="#">6.5</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text	
<a href="#">6.6</a>		SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[0..1]		
<a href="#">6.7</a>		AgreedAmount	<AgrdAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<a href="#">6.8</a>		MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text	
<a href="#">6.9</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text	
<a href="#">6.10</a>	Or }	SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[1..1]		
<a href="#">6.11</a>		AgreedAmount	<AgrdAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<a href="#">6.12</a>		MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text	
<a href="#">6.13</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">7.0</a>		AgreedAmountDueToB	<AgrdAmtDueToB>	[0..1]		
<a href="#">7.1</a>	{ Or	AgreedAmountDetails	<AgrdAmtDtls>	[1..1]		
<a href="#">7.2</a>		VariationMarginAmount	<VartnMrgnAmt>	[1..1]		
<a href="#">7.3</a>		AgreedAmount	<AgrdAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<a href="#">7.4</a>		MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text	
<a href="#">7.5</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text	
<a href="#">7.6</a>		SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[0..1]		
<a href="#">7.7</a>		AgreedAmount	<AgrdAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<a href="#">7.8</a>		MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">7.9</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text	
<a href="#">7.10</a>	Or}	SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[1..1]		
<a href="#">7.11</a>		AgreedAmount	<AgrdAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">7.12</a>		MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text	
<a href="#">7.13</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">8.0</a>		ResponseDetails	<RspnDtls>	[0..1]		
<a href="#">8.1</a>		ResponseTypeDetails	<RspnTpDtls>	[1..*]		
<a href="#">8.2</a>	{Or Or}	Code	<Cd>	[1..1]	Code	
<a href="#">8.3</a>		Proprietary	<Prtry>	[1..1]		
<a href="#">8.4</a>		Identification	<Id>	[1..1]	Text	
<a href="#">8.5</a>		Issuer	<Issr>	[1..1]	Text	
<a href="#">8.6</a>		SchemeName	<SchmeNm>	[0..1]	Text	
<a href="#">8.7</a>		Description	<Desc>	[0..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">9.0</a>		SupplementaryData	<SplmtryData>	[0..*]	±	<a href="#">R6</a>

## Rules and Guidelines

### Rules

#### [R1](#) AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.  
(Fatal) Error Code: Sw.Stds.D00008

*This Rule also impacts **Obligation1** Type. Please refer to 'Message Item Types' section p.902 for additional information.*

## R2 Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).  
(Fatal) Error Code: Sw.Stds.D00004

*This Rule also impacts **Obligation1** Type. Please refer to 'Message Item Types' section p.902 for additional information.*

## R3 ValidationByTable

*This Rule also impacts **Agreement2** Type. Please refer to 'Message Item Types' section p.899 for additional information.*

## R4 CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

*This Rule also impacts **AggregatedIndependentAmount1** Type. Please refer to 'Message Item Types' section p.972 for additional information.*

*This Rule also impacts **SegregatedIndependentAmountMargin1** Type. Please refer to 'Message Item Types' section p.969 for additional information.*

*This Rule also impacts **MarginCollateral1** Type. Please refer to 'Message Item Types' section p.941 for additional information.*

## R5 ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

*This Rule also impacts **AggregatedIndependentAmount1** Type. Please refer to 'Message Item Types' section p.972 for additional information.*

*This Rule also impacts **SegregatedIndependentAmountMargin1** Type. Please refer to 'Message Item Types' section p.969 for additional information.*

*This Rule also impacts **MarginCollateral1** Type. Please refer to 'Message Item Types' section p.941 for additional information.*

## R6 SupplementaryDataRule

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

# Message Items Description

*The following section identifies the elements of the **MarginCallResponseV02** message definition.*

## 1.0 TransactionIdentification <TxId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 2.0 Obligation <Oblgtn>

**Presence:** [1..1]

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



**Type:** This message item is composed of the following **Obligation1** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PartyA	<PtyA>	[1..1]	
	ServicingPartyA	<SvcgPtyA>	[0..1]	
	PartyB	<PtyB>	[1..1]	
	ServicingPartyB	<SvcgPtyB>	[0..1]	
	ExposureType	<XpsrTp>	[0..1]	Code
	ValuationDate	<ValtnDt>	[1..1]	

For additional Type information, please refer to **Obligation1** p.902 in 'Message Item Types' section.

### 3.0 Agreement <Agrmt>

**Presence:** [0..1]

**Definition:** Agreement details for the over the counter market.

**Type:** This message item is composed of the following **Agreement2** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	AgreementDetails	<AgrmtDtls>	[1..1]	Text
	AgreementIdentification	<AgrmtId>	[0..1]	Text
	AgreementDate	<AgrmtDt>	[1..1]	DateTime
	BaseCurrency	<BaseCcy>	[1..1]	Code
	AgreementFramework	<AgrmtFrmwk>	[0..1]	

For additional Type information, please refer to **Agreement2** p.899 in 'Message Item Types' section.

### 4.0 MarginDetailsDueToA <MrgnDtlsDueToA>

**Presence:** [0..1]

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

**Type:** The **MarginDetailsDueToA** block is composed of the following **MarginCall1** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.1</u>		ExposedAmountPartyA	<XpsdAmtPtyA>	[0..1]	Amount
<u>4.2</u>		ExposedAmountPartyB	<XpsdAmtPtyB>	[0..1]	Amount
<u>4.3</u>		ExposureConvention	<XpsrCnvntn>	[0..1]	Code
<u>4.4</u>		IndependentAmountPartyA	<IndpdntAmtPtyA>	[0..1]	±
<u>4.5</u>		IndependentAmountPartyB	<IndpdntAmtPtyB>	[0..1]	±
<u>4.6</u>		MarginTerms	<MrgnTerms>	[0..1]	
<u>4.16</u>		CollateralBalance	<CollBal>	[0..1]	

#### 4.1 ExposedAmountPartyA <XpsdAmtPtyA>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

#### 4.2 ExposedAmountPartyB <XpsdAmtPtyB>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**4.3 ExposureConvention <XpsrCnvtn>****Presence:** [0..1]**Definition:** Determines how the variation margin requirement is to be calculated:

- either Net, in which the exposure of all transactions in favour of party A and the the exposure of all transactions in favour of party B will be netted together or
- gross in which two separate variation margin requirements will be determined.

**Data Type:** CodeWhen this message item is present, one of the following **ExposureConventionType1Code** values must be used:

Code	Name	Definition
GROS	Gross	Indicates that the exposed amount to party A and B will be netted together for the variation margin calculation, and then two separate variation margin requirements will be determined.
NET1	Net	Indicates that the exposed amount to party A and B will be netted together for the variation margin calculation.

**4.4 IndependentAmountPartyA <IndpdntAmtPtyA>****Presence:** [0..1]**Definition:** Amount applied as an add-on to the exposure (to party A) usually intended to cover a possible increase in exposure before the next valuation date.**Type:** This message item is composed of the following **AggregatedIndependentAmount1** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Trade	<Trad>	[0..1]	
	ValueAtRisk	<ValAtRsk>	[0..1]	
	NetOpenPosition	<NetOpnPos>	[0..1]	
	OtherAmount	<OthrAmt>	[0..*]	

For additional Type information, please refer to **AggregatedIndependentAmount1** p.972 in 'Message Item Types' section.

## 4.5 IndependentAmountPartyB <IndpdntAmtPtyB>

**Presence:** [0..1]

**Definition:** An amount applied as an add-on to the exposure (to party B) usually intended to cover a possible increase in exposure before the next valuation date.

**Type:** This message item is composed of the following *AggregatedIndependentAmount1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Trade	<Trad>	[0..1]	
	ValueAtRisk	<ValAtRsk>	[0..1]	
	NetOpenPosition	<NetOpnPos>	[0..1]	
	OtherAmount	<OthrAmt>	[0..*]	

For additional Type information, please refer to *AggregatedIndependentAmount1* p.972 in 'Message Item Types' section.

## 4.6 MarginTerms <MrgnTerms>

**Presence:** [0..1]

**Definition:** Provides information like threshold amount, threshold type, minimum transfer amount, rounding amount or rounding convention, that applies to either the variation margin or the segregated independent amount.

**Type:** This message item is composed of one of the following *MarginTerms1Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.7</u>	{Or	MarginDetails	<MrgnDtls>	[1..1]	
<u>4.15</u>	Or}	SegregatedIndependentAmountMargin	<SgrtdIndpdntAmtMrgn>	[1..1]	±

## 4.7 MarginDetails <MrgnDtls>

**Presence:** [1..1]

This message item is part of choice **4.6 MarginTerms**.

**Definition:** Elements used to calculate the collateral margin call for the variation margin and optionally the segregated independent amount.

**Type:** This message item is composed of the following *Margin1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.8</u>		VariationMargin	<VartnMrgn>	[1..1]	
<u>4.14</u>		SegregatedIndependentAmountMargin	<SgrtdIndpdntAmtMrgn>	[0..1]	±

## 4.8 VariationMargin <VartnMrgn>

**Presence:** [1..1]

**Definition:** Elements used to calculate the collateral margin call for the variation margin.

**Type:** This message item is composed of the following *VariationMargin1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.9</a>		ThresholdAmount	<ThrshldAmt>	[1..1]	Amount
<a href="#">4.10</a>		ThresholdType	<ThrshldTp>	[0..1]	Code
<a href="#">4.11</a>		MinimumTransferAmount	<MinTrfAmt>	[1..1]	Amount
<a href="#">4.12</a>		RoundingAmount	<RndgAmt>	[1..1]	Amount
<a href="#">4.13</a>		RoundingMethod	<RndgMtd>	[1..1]	Code

## 4.9 ThresholdAmount <ThrshldAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 4.10 ThresholdType <ThrshldTp>

**Presence:** [0..1]

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

**Data Type:** Code

*When this message item is present, one of the following **ThresholdType1Code** values must be used:*

Code	Name	Definition
SECU	Secured	Means that once the threshold is breached, collateral must be posted to cover the full exposure.

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

#### 4.11 MinimumTransferAmount <MinTrfAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

#### 4.12 RoundingAmount <RndgAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**4.13 RoundingMethod <RndgMtd>****Presence:** [1..1]

**Definition:** Defines how the rounding amount was applied in the calculation. For example, should the amount of collateral required be rounded up, down, to the closer integral multiple specified or not rounded.

**Data Type:** Code

One of the following **RoundingMethod1Code** values must be used:

Code	Name	Definition
CLSR	Closer	Rounds the amount to the closer integral multiple specified.
DRDW	Down	Rounds the amount down.
DRUP	Up	Rounds the amount up.
NONE	None	Do not round.

**4.14 SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>****Presence:** [0..1]

**Definition:** Elements used to calculate the collateral margin call for the segregated independent amount.

**Type:** This message item is composed of the following **SegregatedIndependentAmountMargin1** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	MinimumTransferAmount	<MinTrfAmt>	[1..1]	Amount
	RoundingAmount	<RndgAmt>	[0..1]	Amount
	RoundingMethod	<RndgMtd>	[0..1]	Code

For additional Type information, please refer to **SegregatedIndependentAmountMargin1** p.969 in 'Message Item Types' section.

**4.15 SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>****Presence:** [1..1]

This message item is part of choice **4.6 MarginTerms**.

**Definition:** Elements used to calculate the collateral margin call for the segregated independent amount.

**Type:** This message item is composed of the following *SegregatedIndependentAmountMargin1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	MinimumTransferAmount	<MinTrfAmt>	[1..1]	Amount
	RoundingAmount	<RndgAmt>	[0..1]	Amount
	RoundingMethod	<RndgMtd>	[0..1]	Code

For additional Type information, please refer to *SegregatedIndependentAmountMargin1* p.969 in 'Message Item Types' section.

## 4.16 CollateralBalance <CollBal>

**Presence:** [0..1]

**Definition:** Provides details about the collateral held, in transit or that still needs to be agreed by both parties with a segregation between variation margin and segregated independent amount.

**Type:** This message item is composed of one of the following *CollateralBalance1Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
4.17	{Or	TotalCollateral	<TtlColl>	[1..1]	Amount
4.18	Or	CollateralDetails	<CollDtls>	[1..1]	
4.21	Or}	SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[1..1]	±

## 4.17 TotalCollateral <TtlColl>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

This message item is part of choice **4.16 CollateralBalance**.

**Definition:** Collateral currently received (+)/delivered (-) in the base currency. This amount is after the haircut has been applied.

**Data Type:** ActiveCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}



**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**4.18 CollateralDetails <CollDtls>****Presence:** [1..1]*This message item is part of choice 4.16 **CollateralBalance**.***Definition:** Provides details about the collateral held, in transit or that still needs to be agreed by both parties, for the variation margin and optionally the segregated independent amount.**Type:** *This message item is composed of the following **Collateral1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.19</a>		VariationMargin	<VartnMrgn>	[1..1]	±
<a href="#">4.20</a>		SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[0..1]	±

**4.19 VariationMargin <VartnMrgn>****Presence:** [1..1]**Definition:** Provides details about the collateral held, in transit or that still needs to be agreed by both parties, against the variation margin.**Type:** *This message item is composed of the following **MarginCollateral1** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	HeldByPartyA	<HeldByPtyA>	[0..1]	Amount
	HeldByPartyB	<HeldByPtyB>	[0..1]	Amount
	PriorAgreedToPartyA	<PrrAgrdToPtyA>	[0..1]	Amount
	PriorAgreedToPartyB	<PrrAgrdToPtyB>	[0..1]	Amount
	InTransitToPartyA	<InTrnstToPtyA>	[0..1]	Amount
	InTransitToPartyB	<InTrnstToPtyB>	[0..1]	Amount

*For additional Type information, please refer to **MarginCollateral1** p.941 in 'Message Item Types' section.***4.20 SegregatedIndependentAmount <SgrtdIndpdntAmt>****Presence:** [0..1]

**Definition:** Provides details about the collateral held, in transit or that still needs to be agreed by both parties, against the segregated independent amount.

**Type:** This message item is composed of the following *MarginCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	HeldByPartyA	<HeldByPtyA>	[0..1]	Amount
	HeldByPartyB	<HeldByPtyB>	[0..1]	Amount
	PriorAgreedToPartyA	<PrrAgrdToPtyA>	[0..1]	Amount
	PriorAgreedToPartyB	<PrrAgrdToPtyB>	[0..1]	Amount
	InTransitToPartyA	<InTrnstToPtyA>	[0..1]	Amount
	InTransitToPartyB	<InTrnstToPtyB>	[0..1]	Amount

For additional Type information, please refer to *MarginCollateral1* p.941 in 'Message Item Types' section.

## 4.21 SegregatedIndependentAmount <SgrtdIndpdntAmt>

**Presence:** [1..1]

This message item is part of choice 4.16 *CollateralBalance*.

**Definition:** Provides details about the collateral held, in transit or that still needs to be agreed by both parties, against the segregated independent amount only.

**Type:** This message item is composed of the following *MarginCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	HeldByPartyA	<HeldByPtyA>	[0..1]	Amount
	HeldByPartyB	<HeldByPtyB>	[0..1]	Amount
	PriorAgreedToPartyA	<PrrAgrdToPtyA>	[0..1]	Amount
	PriorAgreedToPartyB	<PrrAgrdToPtyB>	[0..1]	Amount
	InTransitToPartyA	<InTrnstToPtyA>	[0..1]	Amount
	InTransitToPartyB	<InTrnstToPtyB>	[0..1]	Amount

For additional Type information, please refer to *MarginCollateral1* p.941 in 'Message Item Types' section.

## 5.0 MarginDetailsDueToB <MrgnDtIsDueToB>

**Presence:** [0..1]

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

**Type:** The *MarginDetailsDueToB* block is composed of the following *MarginCall1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.1</u>		ExposedAmountPartyA	<XpsdAmtPtyA>	[0..1]	Amount
<u>5.2</u>		ExposedAmountPartyB	<XpsdAmtPtyB>	[0..1]	Amount
<u>5.3</u>		ExposureConvention	<XpsrCnvntn>	[0..1]	Code
<u>5.4</u>		IndependentAmountPartyA	<IndpdntAmtPtyA>	[0..1]	±

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.5</a>		IndependentAmountPartyB	<IndpdntAmtPtyB>	[0..1]	±
<a href="#">5.6</a>		MarginTerms	<MrgnTerms>	[0..1]	
<a href="#">5.16</a>		CollateralBalance	<CollBal>	[0..1]	

## 5.1 ExposedAmountPartyA <XpsdAmtPtyA>

**Presence:** [0..1]

**Impacted by:** ☒ [R4](#), ☒ [R5](#)

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 5.2 ExposedAmountPartyB <XpsdAmtPtyB>

**Presence:** [0..1]

**Impacted by:** ☒ [R4](#), ☒ [R5](#)

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**5.3 ExposureConvention <XpsrCnvtn>****Presence:** [0..1]**Definition:** Determines how the variation margin requirement is to be calculated:

- either Net, in which the exposure of all transactions in favour of party A and the the exposure of all transactions in favour of party B will be netted together or
- gross in which two separate variation margin requirements will be determined.

**Data Type:** CodeWhen this message item is present, one of the following **ExposureConventionType1Code** values must be used:

Code	Name	Definition
GROS	Gross	Indicates that the exposed amount to party A and B will be netted together for the variation margin calculation, and then two separate variation margin requirements will be determined.
NET1	Net	Indicates that the exposed amount to party A and B will be netted together for the variation margin calculation.

**5.4 IndependentAmountPartyA <IndpdntAmtPtyA>****Presence:** [0..1]**Definition:** Amount applied as an add-on to the exposure (to party A) usually intended to cover a possible increase in exposure before the next valuation date.**Type:** This message item is composed of the following **AggregatedIndependentAmount1** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Trade	<Trad>	[0..1]	
	ValueAtRisk	<ValAtRsk>	[0..1]	
	NetOpenPosition	<NetOpnPos>	[0..1]	
	OtherAmount	<OthrAmt>	[0..*]	

For additional Type information, please refer to **AggregatedIndependentAmount1** p.972 in 'Message Item Types' section.

## 5.5 IndependentAmountPartyB <IndpdntAmtPtyB>

**Presence:** [0..1]

**Definition:** An amount applied as an add-on to the exposure (to party B) usually intended to cover a possible increase in exposure before the next valuation date.

**Type:** This message item is composed of the following *AggregatedIndependentAmount1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Trade	<Trad>	[0..1]	
	ValueAtRisk	<ValAtRsk>	[0..1]	
	NetOpenPosition	<NetOpnPos>	[0..1]	
	OtherAmount	<OthrAmt>	[0..*]	

For additional Type information, please refer to *AggregatedIndependentAmount1* p.972 in 'Message Item Types' section.

## 5.6 MarginTerms <MrgnTerms>

**Presence:** [0..1]

**Definition:** Provides information like threshold amount, threshold type, minimum transfer amount, rounding amount or rounding convention, that applies to either the variation margin or the segregated independent amount.

**Type:** This message item is composed of one of the following *MarginTerms1Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.7</u>	{Or	MarginDetails	<MrgnDtls>	[1..1]	
<u>5.15</u>	Or}	SegregatedIndependentAmountMargin	<SgrtdIndpdntAmtMrgn>	[1..1]	±

## 5.7 MarginDetails <MrgnDtls>

**Presence:** [1..1]

This message item is part of choice 5.6 *MarginTerms*.

**Definition:** Elements used to calculate the collateral margin call for the variation margin and optionally the segregated independent amount.

**Type:** This message item is composed of the following *Margin1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.8</u>		VariationMargin	<VartnMrgn>	[1..1]	
<u>5.14</u>		SegregatedIndependentAmountMargin	<SgrtdIndpdntAmtMrgn>	[0..1]	±

## 5.8 VariationMargin <VartnMrgn>

**Presence:** [1..1]

**Definition:** Elements used to calculate the collateral margin call for the variation margin.

**Type:** This message item is composed of the following *VariationMargin1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.9</a>		ThresholdAmount	<ThrshldAmt>	[1..1]	Amount
<a href="#">5.10</a>		ThresholdType	<ThrshldTp>	[0..1]	Code
<a href="#">5.11</a>		MinimumTransferAmount	<MinTrfAmt>	[1..1]	Amount
<a href="#">5.12</a>		RoundingAmount	<RndgAmt>	[1..1]	Amount
<a href="#">5.13</a>		RoundingMethod	<RndgMtd>	[1..1]	Code

## 5.9 ThresholdAmount <ThrshldAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 5.10 ThresholdType <ThrshldTp>

**Presence:** [0..1]

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

**Data Type:** Code

*When this message item is present, one of the following **ThresholdType1Code** values must be used:*

Code	Name	Definition
SECU	Secured	Means that once the threshold is breached, collateral must be posted to cover the full exposure.

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

### 5.11 MinimumTransferAmount <MinTrfAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

### 5.12 RoundingAmount <RndgAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**5.13 RoundingMethod <RndgMtd>****Presence:** [1..1]

**Definition:** Defines how the rounding amount was applied in the calculation. For example, should the amount of collateral required be rounded up, down, to the closer integral multiple specified or not rounded.

**Data Type:** Code

One of the following **RoundingMethod1Code** values must be used:

Code	Name	Definition
CLSR	Closer	Rounds the amount to the closer integral multiple specified.
DRDW	Down	Rounds the amount down.
DRUP	Up	Rounds the amount up.
NONE	None	Do not round.

**5.14 SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>****Presence:** [0..1]

**Definition:** Elements used to calculate the collateral margin call for the segregated independent amount.

**Type:** This message item is composed of the following **SegregatedIndependentAmountMargin1** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	MinimumTransferAmount	<MinTrfAmt>	[1..1]	Amount
	RoundingAmount	<RndgAmt>	[0..1]	Amount
	RoundingMethod	<RndgMtd>	[0..1]	Code

For additional Type information, please refer to **SegregatedIndependentAmountMargin1** p.969 in 'Message Item Types' section.

**5.15 SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>****Presence:** [1..1]

This message item is part of choice 5.6 **MarginTerms**.

**Definition:** Elements used to calculate the collateral margin call for the segregated independent amount.



**Type:** This message item is composed of the following *SegregatedIndependentAmountMargin1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	MinimumTransferAmount	<MinTrfAmt>	[1..1]	Amount
	RoundingAmount	<RndgAmt>	[0..1]	Amount
	RoundingMethod	<RndgMtd>	[0..1]	Code

For additional Type information, please refer to *SegregatedIndependentAmountMargin1* p.969 in 'Message Item Types' section.

## 5.16 CollateralBalance <CollBal>

**Presence:** [0..1]

**Definition:** Provides details about the collateral held, in transit or that still needs to be agreed by both parties with a segregation between variation margin and segregated independent amount.

**Type:** This message item is composed of one of the following *CollateralBalance1Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.17</u>	{Or	TotalCollateral	<TtlColl>	[1..1]	Amount
<u>5.18</u>	Or	CollateralDetails	<CollDtls>	[1..1]	
<u>5.21</u>	Or}	SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[1..1]	±

## 5.17 TotalCollateral <TtlColl>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

This message item is part of choice 5.16 *CollateralBalance*.

**Definition:** Collateral currently received (+)/delivered (-) in the base currency. This amount is after the haircut has been applied.

**Data Type:** ActiveCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**5.18 CollateralDetails <CollDtls>****Presence:** [1..1]*This message item is part of choice 5.16 **CollateralBalance**.***Definition:** Provides details about the collateral held, in transit or that still needs to be agreed by both parties, for the variation margin and optionally the segregated independent amount.**Type:** *This message item is composed of the following **Collateral1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.19</u>		VariationMargin	<VartnMrgn>	[1..1]	±
<u>5.20</u>		SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[0..1]	±

**5.19 VariationMargin <VartnMrgn>****Presence:** [1..1]**Definition:** Provides details about the collateral held, in transit or that still needs to be agreed by both parties, against the variation margin.**Type:** *This message item is composed of the following **MarginCollateral1** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	HeldByPartyA	<HeldByPtyA>	[0..1]	Amount
	HeldByPartyB	<HeldByPtyB>	[0..1]	Amount
	PriorAgreedToPartyA	<PrrAgrdToPtyA>	[0..1]	Amount
	PriorAgreedToPartyB	<PrrAgrdToPtyB>	[0..1]	Amount
	InTransitToPartyA	<InTrnstToPtyA>	[0..1]	Amount
	InTransitToPartyB	<InTrnstToPtyB>	[0..1]	Amount

*For additional Type information, please refer to **MarginCollateral1** p.941 in 'Message Item Types' section.***5.20 SegregatedIndependentAmount <SgrtdIndpdntAmt>****Presence:** [0..1]

**Definition:** Provides details about the collateral held, in transit or that still needs to be agreed by both parties, against the segregated independent amount.

**Type:** This message item is composed of the following *MarginCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	HeldByPartyA	<HeldByPtyA>	[0..1]	Amount
	HeldByPartyB	<HeldByPtyB>	[0..1]	Amount
	PriorAgreedToPartyA	<PrrAgrdToPtyA>	[0..1]	Amount
	PriorAgreedToPartyB	<PrrAgrdToPtyB>	[0..1]	Amount
	InTransitToPartyA	<InTrnstToPtyA>	[0..1]	Amount
	InTransitToPartyB	<InTrnstToPtyB>	[0..1]	Amount

For additional Type information, please refer to *MarginCollateral1* p.941 in 'Message Item Types' section.

## 5.21 SegregatedIndependentAmount <SgrtdIndpdntAmt>

**Presence:** [1..1]

This message item is part of choice 5.16 *CollateralBalance*.

**Definition:** Provides details about the collateral held, in transit or that still needs to be agreed by both parties, against the segregated independent amount only.

**Type:** This message item is composed of the following *MarginCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	HeldByPartyA	<HeldByPtyA>	[0..1]	Amount
	HeldByPartyB	<HeldByPtyB>	[0..1]	Amount
	PriorAgreedToPartyA	<PrrAgrdToPtyA>	[0..1]	Amount
	PriorAgreedToPartyB	<PrrAgrdToPtyB>	[0..1]	Amount
	InTransitToPartyA	<InTrnstToPtyA>	[0..1]	Amount
	InTransitToPartyB	<InTrnstToPtyB>	[0..1]	Amount

For additional Type information, please refer to *MarginCollateral1* p.941 in 'Message Item Types' section.

## 6.0 AgreedAmountDueToA <AgrdAmtDueToA>

**Presence:** [0..1]

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

**Type:** The *AgreedAmountDueToA* block is composed of one of the following *AgreedAmount1Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
6.1	{Or	AgreedAmountDetails	<AgrdAmtDtls>	[1..1]	
6.10	Or}	SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[1..1]	

## 6.1 AgreedAmountDetails <AgrdAmtDtls>

**Presence:** [1..1]

*This message item is part of choice 6.0 AgreedAmountDueToA.*

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

**Type:** *This message item is composed of the following AgreedAmount1 element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>6.2</u>		VariationMarginAmount	<VartnMrgnAmt>	[1..1]	
<u>6.6</u>		SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[0..1]	

## 6.2 VariationMarginAmount <VartnMrgnAmt>

**Presence:** [1..1]

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

**Type:** *This message item is composed of the following Amount1 element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>6.3</u>		AgreedAmount	<AgrdAmt>	[1..1]	Amount
<u>6.4</u>		MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text
<u>6.5</u>		AdditionalInformation	<AddtlInf>	[0..1]	Text

## 6.3 AgreedAmount <AgrdAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Undisputed amount of the margin call request.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**6.4 MarginCallRequestIdentification <MrgnCallReqId>****Presence:** [1..1]**Definition:** Unique identifier for the margin call request.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**6.5 AdditionalInformation <AddtlInf>****Presence:** [0..1]**Definition:** Provides additional information related to the margin call amount that has been agreed.**Data Type:** Max210Text**Format:** maxLength: 210  
minLength: 1**6.6 SegregatedIndependentAmount <SgrtdIndpdntAmt>****Presence:** [0..1]**Definition:** Provides details about the agreed amount for the segregated independent amount.**Type:** *This message item is composed of the following **Amount1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.7</a>		AgreedAmount	<AgrdAmt>	[1..1]	Amount
<a href="#">6.8</a>		MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text
<a href="#">6.9</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text

**6.7 AgreedAmount <AgrdAmt>****Presence:** [1..1]**Impacted by:** ☒ R4, ☒ R5**Definition:** Undisputed amount of the margin call request.**Data Type:** ActiveCurrencyAndAmount*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 6.8 MarginCallRequestIdentification <MrgnCallReqId>

**Presence:** [1..1]

**Definition:** Unique identifier for the margin call request.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 6.9 AdditionalInformation <AddtlInf>

**Presence:** [0..1]

**Definition:** Provides additional information related to the margin call amount that has been agreed.

**Data Type:** Max210Text

**Format:** maxLength: 210

minLength: 1

## 6.10 SegregatedIndependentAmount <SgrtdIndpdntAmt>

**Presence:** [1..1]

*This message item is part of choice 6.0 AgreedAmountDueToA.*

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

**Type:** *This message item is composed of the following **Amount1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.11</a>		AgreedAmount	<AgrdAmt>	[1..1]	Amount
<a href="#">6.12</a>		MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text
<a href="#">6.13</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text

## 6.11 AgreedAmount <AgrdAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Undisputed amount of the margin call request.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 6.12 MarginCallRequestIdentification <MrgnCallReqId>

**Presence:** [1..1]

**Definition:** Unique identifier for the margin call request.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 6.13 AdditionalInformation <AddtlInf>

**Presence:** [0..1]

**Definition:** Provides additional information related to the margin call amount that has been agreed.

**Data Type:** Max210Text

**Format:** maxLength: 210

minLength: 1

## 7.0 AgreedAmountDueToB <AgrdAmtDueToB>

**Presence:** [0..1]

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

**Type:** *The **AgreedAmountDueToB** block is composed of one of the following **AgreedAmount1Choice** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>7.1</u>	{Or	AgreedAmountDetails	<AgrdAmtDtls>	[1..1]	
<u>7.10</u>	Or}	SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[1..1]	

## 7.1 AgreedAmountDetails <AgrdAmtDtls>

**Presence:** [1..1]

*This message item is part of choice 7.0 AgreedAmountDueToB.*

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

**Type:** *This message item is composed of the following AgreedAmount1 element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>7.2</u>		VariationMarginAmount	<VartnMrgnAmt>	[1..1]	
<u>7.6</u>		SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[0..1]	

## 7.2 VariationMarginAmount <VartnMrgnAmt>

**Presence:** [1..1]

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

**Type:** *This message item is composed of the following Amount1 element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>7.3</u>		AgreedAmount	<AgrdAmt>	[1..1]	Amount
<u>7.4</u>		MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text
<u>7.5</u>		AdditionalInformation	<AddtlInf>	[0..1]	Text

## 7.3 AgreedAmount <AgrdAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Undisputed amount of the margin call request.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}



**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**7.4 MarginCallRequestIdentification <MrgnCallReqId>****Presence:** [1..1]**Definition:** Unique identifier for the margin call request.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**7.5 AdditionalInformation <AddtlInf>****Presence:** [0..1]**Definition:** Provides additional information related to the margin call amount that has been agreed.**Data Type:** Max210Text**Format:** maxLength: 210  
minLength: 1**7.6 SegregatedIndependentAmount <SgrtdIndpdntAmt>****Presence:** [0..1]**Definition:** Provides details about the agreed amount for the segregated independent amount.**Type:** *This message item is composed of the following **Amount1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">7.7</a>		AgreedAmount	<AgrdAmt>	[1..1]	Amount
<a href="#">7.8</a>		MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text
<a href="#">7.9</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text

**7.7 AgreedAmount <AgrdAmt>****Presence:** [1..1]**Impacted by:** ☒ R4, ☒ R5**Definition:** Undisputed amount of the margin call request.**Data Type:** ActiveCurrencyAndAmount*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**7.8 MarginCallRequestIdentification <MrgnCallReqId>****Presence:** [1..1]**Definition:** Unique identifier for the margin call request.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**7.9 AdditionalInformation <AddtlInf>****Presence:** [0..1]**Definition:** Provides additional information related to the margin call amount that has been agreed.**Data Type:** Max210Text**Format:** maxLength: 210  
minLength: 1**7.10 SegregatedIndependentAmount <SgrtdIndpdntAmt>****Presence:** [1..1]*This message item is part of choice 7.0 AgreedAmountDueToB.***Definition:** Provides details about the agreed amount for the segregated independent amount.**Type:** *This message item is composed of the following **Amount1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">7.11</a>		AgreedAmount	<AgrdAmt>	[1..1]	Amount
<a href="#">7.12</a>		MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text
<a href="#">7.13</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text

### 7.11 AgreedAmount <AgrdAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Undisputed amount of the margin call request.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

### 7.12 MarginCallRequestIdentification <MrgnCallReqId>

**Presence:** [1..1]

**Definition:** Unique identifier for the margin call request.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 7.13 AdditionalInformation <AddtlInf>

**Presence:** [0..1]

**Definition:** Provides additional information related to the margin call amount that has been agreed.

**Data Type:** Max210Text

**Format:** maxLength: 210

minLength: 1

## 8.0 ResponseDetails <RspnDtls>

**Presence:** [0..1]

**Definition:** Provides response details about the margin call.

**Type:** The *ResponseDetails* block is composed of the following *Response1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>8.1</u>		ResponseTypeDetails	<RspnTpDtls>	[1..*]	
<u>8.7</u>		Description	<Desc>	[0..1]	Text

## 8.1 ResponseTypeDetails <RspnTpDtls>

**Presence:** [1..\*]

**Definition:** Provides details about the response type.

**Type:** This message item is composed of one of the following *ResponseType1Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>8.2</u>	{Or	Code	<Cd>	[1..1]	Code
<u>8.3</u>	Or}	Proprietary	<Prtry>	[1..1]	

## 8.2 Code <Cd>

**Presence:** [1..1]

This message item is part of choice 8.1 *ResponseTypeDetails*.

**Definition:** Provides a margin call response type using an ISO 20022 code.

**Data Type:** Code

One of the following *MarginCallResponse1Code* values must be used:

Code	Name	Definition
NVDA	NonValuationDay	Indicates that the margin call request was sent on a non valuation day.
RANT	ReceivedAfterNotificationTime	Indicates that the margin call request was sent after the notification time.

## 8.3 Proprietary <Prtry>

**Presence:** [1..1]

This message item is part of choice 8.1 *ResponseTypeDetails*.

**Definition:** Provides a margin call response type using a proprietary code.

**Type:** This message item is composed of the following *GenericIdentification30* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>8.4</u>		Identification	<Id>	[1..1]	Text
<u>8.5</u>		Issuer	<Issr>	[1..1]	Text
<u>8.6</u>		SchemeName	<SchmeNm>	[0..1]	Text

## 8.4 Identification <Id>

**Presence:** [1..1]

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

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

## 8.5 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 8.6 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 8.7 Description <Desc>

**Presence:** [0..1]

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

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

## 9.0 SupplementaryData <SplmtryData>

**Presence:** [0..\*]

**Impacted by:** [R6](#)

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

**Type:** This message item is composed of the following *SupplementaryData1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PlaceAndName	<PlcAndNm>	[0..1]	Text
	Envelope	<Envlp>	[1..1]	

For additional Type information, please refer to [SupplementaryData1](#) p.1034 in 'Message Item Types' section.

**Rule(s):** SupplementaryDataRule

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

## Business Example

### Description - Clearing Solution

This example describes a Margin Call Response sent by central Counterparty (CCP) in response to the Collateral return (CollateralRecall1) requested by the clearing member 0000E801. In this example the central counterparty accepts the collateral recall request.

Transaction Identification: MarginCallResponse CCP1

Party A: CCP1

Party B: Clearing member 0000E801

Valuation Date: 21 October 2011

Response details: Recall accepted

Description: SSI to be used for collateral transfer

### XML Instance

```
<MrgnCallRspn>
  <TxId>MarginCallResponseCCP1</TxId>
  <Oblgtn>
    <PtyA>
      <PrtryId>
        <Id>CCP1</Id>
        <Issr>CCP1</Issr>
      </PrtryId>
    </PtyA>
    <PtyB>
      <PrtryId>
        <Id>0000E801</Id>
        <Issr>CCP1</Issr>
      </PrtryId>
    </PtyB>
    <ValtnDt>
      <Dt>2011-10-21</Dt>
    </ValtnDt>
  </Oblgtn>
  <AgrdAmtDueToB>
    <SgrtdIndpdntAmt>
      <AgrdAmt Ccy="EUR">300000</AgrdAmt>
      <MrgnCallReqId>CollateralRecall1</MrgnCallReqId>
    </SgrtdIndpdntAmt>
  </AgrdAmtDueToB>
  <RspnDtls>
    <RspnTpDtls>
      <Prtry>
        <Id>ACPT</Id>
        <Issr>CCP1</Issr>
      </Prtry>
    </RspnTpDtls>
    <Desc>SSI will be used for collateral tranfer</Desc>
  </RspnDtls>
</MrgnCallRspn>
```

## Description - Bilateral Collateral

This example describes a Margin Call Response sent by New Bank to Bank ABC for a margin call of \$13.45m Margin Call Request ID: MC20110111\_1

Party A: New Bank

Party B: Bank ABC

Valuation Date of the Margin Call: 11th January 2011

Agreed Amount Variation Margin of \$13,450 000

## XML Instance

```
<MrgnCallRspn>
  <TxId>MCResp1241011</TxId>
  <Oblgtn>
    <PtyA>
      <NmAndAdr>
        <Nm>New Bank</Nm>
        <Adr>
          <PstCdId>EC2R 8AH</PstCdId>
          <TwnNm>London</TwnNm>
          <Ctry>GB</Ctry>
        </Adr>
      </NmAndAdr>
    </PtyA>
    <PtyB>
      <NmAndAdr>
        <Nm>Bank ABC</Nm>
        <Adr>
          <PstCdId>1000</PstCdId>
          <TwnNm>Brussels</TwnNm>
          <Ctry>BE</Ctry>
        </Adr>
      </NmAndAdr>
    </PtyB>
    <ValtnDt>
      <Dt>2011-01-11</Dt>
    </ValtnDt>
  </Oblgtn>
  <AgrdAmtDueToA>
    <AgrdAmtDtls>
      <VartnMrgnAmt>
        <AgrdAmt Ccy="USD">13450000</AgrdAmt>
        <MrgnCallReqId>MC20110111_1</MrgnCallReqId>
      </VartnMrgnAmt>
    </AgrdAmtDtls>
  </AgrdAmtDueToA>
</MrgnCallRspn>
</Document>
```

## MX colr.005.001.02 CollateralManagementCancellationRequestV02

### Message Functionality

#### Scope

This CollateralManagementCancellationRequest message is sent by:

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

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

The ISO 20022 Business Application Header must be used

#### Usage

The CollateralManagementCancellationRequest message is used to request the cancellation of a collateral message.

When requesting the cancellation of a message there must be a cancellation reason specified.

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

#### Outline

The CollateralManagementCancellationRequest message is composed of the following message building blocks:

##### A.TransactionIdentification

This building block is mandatory and non repetitive. It contains the unambiguous identification of the transaction as known by the instructing party.

##### B.Reference

This is a mandatory choice component and is used to advise the message that is to be cancelled.

##### C.Obligation

This building block is mandatory and non repetitive. It provides the information such as the identification of the party or parties associated with the collateral agreement, the exposure type and valuation date and contains elements such as:

**C.1 PartyA.** This element is mandatory. It defines the identification of one of the entities associated with the collateral agreement.

**C.2 PartyB.** This element is mandatory. It defines the other entity associated with the collateral agreement.

**C.3 ExposureType.** This element is optional. Specifies the underlying business area/type of trade causing the collateral movement.

**C.4 ValuationDate.** This element is mandatory. It indicates the close of business date that initiating party is valuing the margin call.

##### D.CancellationReasonDetails

This is a mandatory building block. It is used to detail the reason for the cancellation of a previously sent request such as 'Pending New Submission' or 'Processing Error'. Additional Information related to the cancellation reason can also be added.



## E.SupplementaryData

This building block is optional and repetitive. It allows provision of additional information that cannot be captured in the structured elements and/or any other specific block.

### Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<CollMgmtCxlReq>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.0</u>		TransactionIdentification	<TxId>	[1..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		Reference	<Ref>	[1..1]		
<u>2.1</u>	{Or	MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text	
<u>2.2</u>	Or	MarginCallResponseIdentification	<MrgnCallRspnId>	[1..1]	Text	
<u>2.3</u>	Or	CollateralProposalIdentification	<CollPrpslId>	[1..1]	Text	
<u>2.4</u>	Or	CollateralProposalResponseIdentification	<CollPrpslRspnId>	[1..1]	Text	
<u>2.5</u>	Or	DisputeNotificationIdentification	<DsptNtfctnId>	[1..1]	Text	
<u>2.6</u>	Or	CollateralSubstitutionRequestIdentification	<CollSbstitnReqId>	[1..1]	Text	
<u>2.7</u>	Or	CollateralSubstitutionResponseIdentification	<CollSbstitnRspnId>	[1..1]	Text	
<u>2.8</u>	Or	CollateralSubstitutionConfirmationIdentification	<CollSbstitnConfId>	[1..1]	Text	
<u>2.9</u>	Or	InterestPaymentRequestIdentification	<IntrstPmtReqId>	[1..1]	Text	
<u>2.10</u>	Or	InterestPaymentResponseIdentification	<IntrstPmtRspnId>	[1..1]	Text	
<u>2.11</u>	Or}	InterestPaymentStatementIdentification	<IntrstPmtStmntId>	[1..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.0</u>		Obligation	<Oblgtn>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">4.0</a>		CancellationReasonDetails	<CxlRsnDtls>	[1..1]		
<a href="#">4.1</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text	
<a href="#">4.2</a>		CancellationReasonCode	<CxlRsnCd>	[1..1]		
<a href="#">4.3</a>	{Or Or}	Code	<Cd>	[1..1]	Code	
<a href="#">4.4</a>		Proprietary	<Prtry>	[1..1]		
<a href="#">4.5</a>		Identification	<Id>	[1..1]	Text	
<a href="#">4.6</a>		Issuer	<Issr>	[1..1]	Text	
<a href="#">4.7</a>		SchemeName	<SchmeNm>	[0..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">5.0</a>		SupplementaryData	<SplmtryData>	[0..*]	±	<a href="#">R3</a>

## Rules and Guidelines

### Rules

#### [R1](#) AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00008

*This Rule also impacts **Obligation1** Type. Please refer to 'Message Item Types' section p.902 for additional information.*

#### [R2](#) Country ☒

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

(Fatal) Error Code: Sw.Stds.D00004

*This Rule also impacts **Obligation1** Type. Please refer to 'Message Item Types' section p.902 for additional information.*

#### [R3](#) SupplementaryDataRule

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

## Message Items Description

*The following section identifies the elements of the **CollateralManagementCancellationRequestV02** message definition.*

## 1.0 TransactionIdentification <TxId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.0 Reference <Ref>

**Presence:** [1..1]

**Definition:** Reference to the message advised to be cancelled.

**Type:** The **Reference** block is composed of one of the following **Reference2Choice** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.1</u>	{ Or	MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text
<u>2.2</u>	Or	MarginCallResponseIdentification	<MrgnCallRspnId>	[1..1]	Text
<u>2.3</u>	Or	CollateralProposalIdentification	<CollPrpslId>	[1..1]	Text
<u>2.4</u>	Or	CollateralProposalResponseIdentification	<CollPrpslRspnId>	[1..1]	Text
<u>2.5</u>	Or	DisputeNotificationIdentification	<DsptNtfctnId>	[1..1]	Text
<u>2.6</u>	Or	CollateralSubstitutionRequestIdentification	<CollSbstitnReqId>	[1..1]	Text
<u>2.7</u>	Or	CollateralSubstitutionResponseIdentification	<CollSbstitnRspnId>	[1..1]	Text
<u>2.8</u>	Or	CollateralSubstitutionConfirmationIdentification	<CollSbstitnConfId>	[1..1]	Text
<u>2.9</u>	Or	InterestPaymentRequestIdentification	<IntrstPmtReqId>	[1..1]	Text
<u>2.10</u>	Or	InterestPaymentResponseIdentification	<IntrstPmtRspnId>	[1..1]	Text
<u>2.11</u>	Or }	InterestPaymentStatementIdentification	<IntrstPmtStmtId>	[1..1]	Text

### 2.1 MarginCallRequestIdentification <MrgnCallReqId>

**Presence:** [1..1]

*This message item is part of choice 2.0 **Reference**.*

**Definition:** Unique identifier of the margin call request.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 2.2 MarginCallResponseIdentification <MrgnCallRspnId>

**Presence:** [1..1]

*This message item is part of choice 2.0 **Reference**.*

**Definition:** Unique identifier of the margin call response.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.3 CollateralProposalIdentification <CollPrpslId>

**Presence:** [1..1]

*This message item is part of choice 2.0 [Reference](#).*

**Definition:** Unique identifier of the collateral proposal.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.4 CollateralProposalResponseIdentification <CollPrpslRspnId>

**Presence:** [1..1]

*This message item is part of choice 2.0 [Reference](#).*

**Definition:** Unique identifier of the collateral proposal response.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.5 DisputeNotificationIdentification <DsptNtfctnId>

**Presence:** [1..1]

*This message item is part of choice 2.0 [Reference](#).*

**Definition:** Unique identifier of the dispute notification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.6 CollateralSubstitutionRequestIdentification <CollSbstitnReqId>

**Presence:** [1..1]

*This message item is part of choice 2.0 [Reference](#).*

**Definition:** Choice between the identification of the MarginCallRequest message, the MarginCallResponse message, the CollateralProposal message, the CollateralProposalResponse message, the CollateralSubstitutionRequest message, the CollateralSubstitutionResponse message, the CollateralSubstitutionConfirmation message, the InterestPaymentRequest message, the InterestPaymentResponse message, the InterestPaymentStatement message or the MarginCallDisputeNotification message.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.7 CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>

**Presence:** [1..1]

*This message item is part of choice 2.0 [Reference](#).*

**Definition:** Unique identifier of the collateral substitution response.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.8 CollateralSubstitutionConfirmationIdentification <CollSbstitnConfld>

**Presence:** [1..1]

*This message item is part of choice 2.0 [Reference](#).*

**Definition:** Unique identifier of the collateral substitution confirmation.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.9 InterestPaymentRequestIdentification <IntrstPmtReqld>

**Presence:** [1..1]

*This message item is part of choice 2.0 [Reference](#).*

**Definition:** Unique identifier of the interest payment request.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.10 InterestPaymentResponseIdentification <IntrstPmtRspnld>

**Presence:** [1..1]

*This message item is part of choice 2.0 [Reference](#).*

**Definition:** Unique identifier of the interest payment response.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.11 InterestPaymentStatementIdentification <IntrstPmtStmtd>

**Presence:** [1..1]

*This message item is part of choice 2.0 [Reference](#).*

**Definition:** Unique identifier of the interest payment statement.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 3.0 Obligation <Oblgtn>

**Presence:** [1..1]

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

**Type:** *This message item is composed of the following **Obligation1** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PartyA	<PtyA>	[1..1]	
	ServicingPartyA	<SvcgPtyA>	[0..1]	
	PartyB	<PtyB>	[1..1]	
	ServicingPartyB	<SvcgPtyB>	[0..1]	

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	ExposureType	<XpsrTp>	[0..1]	Code
	ValuationDate	<ValtnDt>	[1..1]	

For additional Type information, please refer to **Obligation1** p.902 in 'Message Item Types' section.

## 4.0 CancellationReasonDetails <CxIRsnDtIs>

**Presence:** [1..1]

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

**Type:** The **CancellationReasonDetails** block is composed of the following **CollateralCancellationReason1** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
4.1		AdditionalInformation	<AddtlInf>	[0..1]	Text
4.2		CancellationReasonCode	<CxIRsnCd>	[1..1]	

### 4.1 AdditionalInformation <AddtlInf>

**Presence:** [0..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 4.2 CancellationReasonCode <CxIRsnCd>

**Presence:** [1..1]

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

**Type:** This message item is composed of one of the following **CollateralCancellationType1Choice** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
4.3	{Or	Code	<Cd>	[1..1]	Code
4.4	Or}	Proprietary	<Prtry>	[1..1]	

### 4.3 Code <Cd>

**Presence:** [1..1]

This message item is part of choice **4.2 CancellationReasonCode**.

**Definition:** Provides the cancellation reason using an ISO 20022 code.

**Data Type:** Code

One of the following **CollateralManagementCancellationReason1Code** values must be used:

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

#### 4.4 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 4.2 **CancellationReasonCode**.*

**Definition:** Provides the cancellation reason using a proprietary code.

**Type:** *This message item is composed of the following **GenericIdentification30** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./Type
<u>4.5</u>		Identification	<Id>	[1..1]	Text
<u>4.6</u>		Issuer	<Issr>	[1..1]	Text
<u>4.7</u>		SchemeName	<SchmeNm>	[0..1]	Text

#### 4.5 Identification <Id>

**Presence:** [1..1]

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

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

#### 4.6 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 4.7 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 5.0 SupplementaryData <SplmtryData>

**Presence:** [0..\*]

**Impacted by:** R3

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

**Type:** *This message item is composed of the following **SupplementaryData1** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PlaceAndName	<PlcAndNm>	[0..1]	Text
	Envelope	<Envlp>	[1..1]	

For additional Type information, please refer to **SupplementaryData1** p.1034 in 'Message Item Types' section.

**Rule(s):** SupplementaryDataRule

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

## Business Example

### Description - Clearing Solution

This example describes the cancellation request of the previous Margin Call Request sent by the central counterparty CCP1 to its clearing member 0000E801. The message (colr.005.001.02) is sent on 21 October.

Transaction Identification: MarginCallRequestCancCCP1

Linked Reference: MarginCallRequestCCP1

Party A: CCP1

Party B: Clearing member 0000E801

Valuation Date: 21 October 2011

Cancellation Reason: Change in exposure

Additional Info: Margin Call calculation error

### XML Instance

```

CollMgmtCxlReq>
  <TxId>MarginCallRequestCancCCP1</TxId>
  <Ref>
    <MrgnCallReqId>MarginCallRequestCCP1</MrgnCallReqId>
  </Ref>
  <Oblgtn>
    <PtyA>
      <PrtryId>
        <Id>CCP1</Id>
        <Issr>CCP1</Issr>
      </PrtryId>
    </PtyA>
    <PtyB>
      <PrtryId>
        <Id>0000E801</Id>
        <Issr>CCP1</Issr>
      </PrtryId>
    </PtyB>
    <ValtnDt>
      <Dt>2011-10-21</Dt>
    </ValtnDt>
  </Oblgtn>
  <CxlRsnDtls>
    <AddtlInf>MarginCallCalculation error</AddtlInf>
  <CxlRsnCd>

```



```

    <Cd>PNSU</Cd>
  </CxlRsnCd>
</CxlRsnDtls>
</CollMgmtCxlReq>

```

## Description - Bilateral Collateral

This example describes a Collateral Management Cancellation Request sent by New Bank to Bank ABC to request a cancellation of a Margin Call Request that was issued with an error in the calculation

Margin Call Request ID: MC20101230\_1

Party A: New Bank

Party B: Bank ABC

Exposure Type: OTC derivatives

Valuation Date of the Margin Call: 28th December 2010

Cancellation Reason: The Margin Call request is requested to be cancelled as it has an incorrect calculation

## XML Instance

```

<CollMgmtCxlReq>
  <TxId>CMCxlReq1241011</TxId>
  <Ref>
    <MrgnCallReqId>MC20101230_1</MrgnCallReqId>
  </Ref>
  <Oblgtn>
    <PtyA>
      <NmAndAdr>
        <Nm>New Bank</Nm>
        <Adr>
          <PstCdId>EC2R 8AH</PstCdId>
          <TwnNm>London</TwnNm>
          <Ctry>GB</Ctry>
        </Adr>
      </NmAndAdr>
    </PtyA>
    <PtyB>
      <NmAndAdr>
        <Nm>Bank ABC</Nm>
        <Adr>
          <PstCdId>1000</PstCdId>
          <TwnNm>Brussels</TwnNm>
          <Ctry>BE</Ctry>
        </Adr>
      </NmAndAdr>
    </PtyB>
    <XpsrTp>OTCD</XpsrTp>
    <ValtnDt>
      <Dt>2010-12-28</Dt>
    </ValtnDt>
  </Oblgtn>
  <CxlRsnDtls>
    <AddtlInf>incorrect calculation</AddtlInf>
    <CxlRsnCd>
      <Cd>PRER</Cd>
    </CxlRsnCd>
  </CxlRsnDtls>
</CollMgmtCxlReq>

```

```
</CxlRsnCd>  
</CxlRsnDtls>  
</CollMgmtCxlReq>  
</Document>
```

## MX colr.006.001.02

### CollateralManagementCancellationStatusV02

#### Message Functionality

##### Scope

This CollateralManagementCancellationStatus message is sent by:

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

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

The ISO 20022 Business Application Header must be used

##### Usage

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

##### Outline

The CollateralManagementCancellationStatus message is composed of the following message building blocks:

#### A.TransactionIdentification

This building block is mandatory and non repetitive. It contains the unambiguous identification of the transaction as know by the instructing party.

#### B.Reference

This is mandatory element. It is used to provide the reference to the previous received CollateralManagementCancellationRequest message.

#### C.Obligation

This building block is mandatory and non repetitive. It provides the information such as the identification of the party or parties associated with the collateral agreement, the exposure type and valuation date and contains elements such as:

**C.1 PartyA.**This element is mandatory. It defines the identification of one of the entities associated with the collateral agreement.

**C.2 PartyB.**This element is mandatory. It defines the other entity associated with the collateral agreement.

**C.3 ExposureType.**This element is optional. Specifies the underlying business area/type of trade causing the collateral movement.

**C.4 ValuationDate.**This element is mandatory. It indicates the close of business date that initiating party is valuing the margin call.

#### D.CancellationStatusDetails

This is a mandatory building block. Provides details on the status (that is accept or reject) of the CollateralManagementCancellationRequest message.

**D.1 CollateralStatusCode.**This element is mandatory. The Collateral Status Code indicates if the cancellation request is accepted or rejected.

**D.2 AdditionalInformation.**This element is optional. Additional Information related to the cancellation status can also be added.

**D.3 RejectionDetails.** This element is optional. The Rejection Details are optional but a rejection reason must be supplied if the CollateralStatusCode is rejected. It is also possible to have Additional Information to detail the rejection reason.

## E. SupplementaryData

This building block is optional and repetitive. It allows provision of additional information that cannot be captured in the structured elements and/or any other specific block.

## Message Rules and Guidelines

### Rules

#### 1. StatusRejectionReasonRule

If Collateral StatusCode equals Rejected then RejectionDetails must be present.  
(Fatal) Error Code: X00195: "RejectionReason must be present"

### Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<CollMgmtCxlSts>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.0</u>		TransactionIdentification	<TxId>	[1..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		Reference	<Ref>	[1..1]		
<u>2.1</u>		CollateralMessageCancellationRequestIdentification	<CollMsgCxlReqId>	[1..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.0</u>		Obligation	<Oblgtn>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">4.0</a>		CancellationStatusDetails	<CxlStsDtls>	[1..1]		
<a href="#">4.1</a>		CollateralStatusCode	<CollStsCd>	[1..1]	Code	
<a href="#">4.2</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text	
<a href="#">4.3</a>		RejectionDetails	<RjctnDtls>	[0..1]		<input checked="" type="checkbox"/> <a href="#">R3</a>
<a href="#">4.4</a>		RejectedReason	<RjctdRsn>	[1..1]	Code	
<a href="#">4.5</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">5.0</a>		SupplementaryData	<SplmtryData>	[0..*]	±	<a href="#">R4</a>

## Rules and Guidelines

### Rules

#### [R1](#) AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00008

*This Rule also impacts **Obligation1** Type. Please refer to 'Message Item Types' section p.902 for additional information.*

#### [R2](#) Country ☒

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

(Fatal) Error Code: Sw.Stds.D00004

*This Rule also impacts **Obligation1** Type. Please refer to 'Message Item Types' section p.902 for additional information.*

#### [R3](#) StatusRejectionReasonRule ☒

If Collateral StatusCode equals Rejected then RejectionDetails must be present.

On Condition

/CollateralStatusCode is equal to value 'Rejected'

Following Must be True

/RejectionDetails Must be present

(Fatal) Error Code: Sw.Stds.X00195

#### [R4](#) SupplementaryDataRule

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

## Message Items Description

The following section identifies the elements of the *CollateralManagementCancellationStatusV02* message definition.

### 1.0 TransactionIdentification <TxId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 2.0 Reference <Ref>

**Presence:** [1..1]

**Definition:** Provides reference to the previous received message.

**Type:** The *Reference* block is composed of the following *Reference16* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.1</u>		CollateralMessageCancellationRequestIdentifi cation	<CollMsgCxlReqId>	[1..1]	Text

### 2.1 CollateralMessageCancellationRequestIdentification <CollMsgCxlReqId>

**Presence:** [1..1]

**Definition:** Identification of the collateral message cancellation request.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 3.0 Obligation <Oblgtn>

**Presence:** [1..1]

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

**Type:** This message item is composed of the following *Obligation1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PartyA	<PtyA>	[1..1]	
	ServicingPartyA	<SvcgPtyA>	[0..1]	
	PartyB	<PtyB>	[1..1]	
	ServicingPartyB	<SvcgPtyB>	[0..1]	
	ExposureType	<XpsrTp>	[0..1]	Code
	ValuationDate	<ValtnDt>	[1..1]	

For additional Type information, please refer to *Obligation1* p.902 in 'Message Item Types' section.

## 4.0 CancellationStatusDetails <CxlStsDtls>

**Presence:** [1..1]

**Definition:** Provides status details of the collateral cancellation message.

**Type:** The *CancellationStatusDetails* block is composed of the following *CollateralCancellationStatus1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
4.1		CollateralStatusCode	<CollStsCd>	[1..1]	Code
4.2		AdditionalInformation	<AddtlInf>	[0..1]	Text
4.3		RejectionDetails	<RjctnDtls>	[0..1]	

**Rule(s):** StatusRejectionReasonRule ☒

If Collateral StatusCode equals Rejected then RejectionDetails must be present.

(Fatal) Error Code: Sw.Stds.X00195

### 4.1 CollateralStatusCode <CollStsCd>

**Presence:** [1..1]

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

**Data Type:** Code

One of the following *Status4Code* values must be used:

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

### 4.2 AdditionalInformation <AddtlInf>

**Presence:** [0..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 4.3 RejectionDetails <RjctnDtls>

**Presence:** [0..1]

**Impacted by:** ☒ R3

**Definition:** Provides rejection reason and optionally additional information.

**Type:** This message item is composed of the following *RejectionStatus2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
4.4		RejectedReason	<RjctdRsn>	[1..1]	Code
4.5		AdditionalInformation	<AddtlInf>	[0..1]	Text

## 4.4 RejectedReason <RjctdRsn>

**Presence:** [1..1]

**Definition:** Provides the rejection reason using a code.

**Data Type:** Code

One of the following **RejectionReasonV021Code** values must be used:

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

## 4.5 AdditionalInformation <AddtlInf>

**Presence:** [0..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 5.0 SupplementaryData <SplmtryData>

**Presence:** [0..\*]

**Impacted by:** R4

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

**Type:** This message item is composed of the following **SupplementaryData1** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PlaceAndName	<PlcAndNm>	[0..1]	Text
	Envelope	<Envlp>	[1..1]	

For additional Type information, please refer to **SupplementaryData1** p.1034 in 'Message Item Types' section.

**Rule(s):** SupplementaryDataRule

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



## Business Example

### Description - Clearing Solution

On 21 October, the clearing member 0000E801 sends the Collateral Management Cancellation Status (colr.006.001.02) to notify CCP1 that the cancellation request is rejected since the margin call request has already been processed.

Transaction Identification: MarginCallCancRequest\_Status\_1

Linked Reference: MarginCallRequestCancCCP1

Party A: CCP1

Party B: Clearing member 0000E801

Valuation Date: 21 October 2011

Status: Rejected Rejection reason: Other

Narrative: MarginCall already processed

### XML Instance

```

CollMgmtCxlSts>
  <TxId>MarginCallCancRequest_Status_1</TxId>
  <Ref>
    <CollMsgCxlReqId>MarginCallRequestCancCCP1</CollMsgCxlReqId>
  </Ref>
  <Oblgtn>
    <PtyA>
      <PrtryId>
        <Id>CCP1</Id>
        <Issr>0000E801</Issr>
      </PrtryId>
    </PtyA>
    <PtyB>
      <PrtryId>
        <Id>0000E801</Id>
        <Issr>CCP1</Issr>
      </PrtryId>
    </PtyB>
    <ValtnDt>
      <Dt>2011-10-21</Dt>
    </ValtnDt>
  </Oblgtn>
  <CxlStsDtls>
    <CollStsCd>REJT</CollStsCd>
    <RjctnDtls>
      <RjctdRsn>OTHR</RjctdRsn>
      <AddtlInf>MarginCall already processed</AddtlInf>
    </RjctnDtls>
  </CxlStsDtls>
</CollMgmtCxlSts>

```

### Description - Bilateral Collateral

This example describes a Collateral Management Cancellation Status with an accepted status was sent by New Bank to Bank ABC with a comment stating that they are in agreement

Collateral Message Cancellation Request ID: CR20101230\_1

Party A: New Bank  
Party B: Bank ABC  
Exposure Type: OTC derivatives  
Valuation Date of the Margin Call: 28th December 2010  
Collateral Status Code: Accepted (PACK)  
Additional Information: In agreement

## XML Instance

```
<CollMgmtCxlSts>
  <TxId>CMCxlStatus1241011</TxId>
  <Ref>
    <CollMsgCxlReqId>CR20101230_1</CollMsgCxlReqId>
  </Ref>
  <Oblgtn>
    <PtyA>
      <NmAndAdr>
        <Nm>New Bank</Nm>
        <Adr>
          <PstCdId>EC2R 8AH</PstCdId>
          <TwnNm>London</TwnNm>
          <Ctry>GB</Ctry>
        </Adr>
      </NmAndAdr>
    </PtyA>
    <PtyB>
      <NmAndAdr>
        <Nm>Bank ABC</Nm>
        <Adr>
          <PstCdId>1000</PstCdId>
          <TwnNm>Brussels</TwnNm>
          <Ctry>BE</Ctry>
        </Adr>
      </NmAndAdr>
    </PtyB>
    <XpsrTp>OTCD</XpsrTp>
    <ValtnDt>
      <Dt>2010-12-28</Dt>
    </ValtnDt>
  </Oblgtn>
  <CxlStsDtls>
    <CollStsCd>PACK</CollStsCd>
    <AddtlInf>in agreement</AddtlInf>
  </CxlStsDtls>
</CollMgmtCxlSts>
</Document>
```

## MX colr.007.001.02 CollateralProposalV02

### Message Functionality

#### Scope

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

The ISO 20022 Business Application Header must be used

#### Usage

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

#### Outline

The MarginCallRequest message is composed of the following message building blocks:

##### A.TransactionIdentification

This building block is mandatory and non repetitive. It contains the unambiguous identification of the transaction as know by the instructing party.

##### B.Obligation

This building block is mandatory and non repetitive. It provides the information such as the identification of the party or parties associated with the collateral agreement, the exposure type and valuation date and contains elements such as:

**B.1 PartyA.** This element is mandatory. It defines the identification of one of the entities associated with the collateral agreement.

**B.2 PartyB.** This element is mandatory. It defines the other entity associated with the collateral agreement.

**B.3 ExposureType.** This element is optional. Specifies the underlying business area/type of trade causing the collateral movement.

**B.4 ValuationDate.** This element is mandatory. It indicates the close of business date that initiating party is valuing the margin call.

##### C.Agreement

This building block is optional. It will provide the underlying agreement details.

##### D.TypeAndDetails

The Type and Details element indicates whether this is an initial or counter proposal and if the proposal is for the variation margin and the segregated independent amount, or the segregated independent amount only. It further details the type and amount of collateral to be proposed.

**D.1 CollateralMovement.** This element is mandatory. The Collateral Movement indicates the agreed amount and the collateral movement direction, that is a delivery and optionally a return, or a return only.

- **D.1.1 Deliver.** This element is mandatory. This element provides the details on the collateral that will be delivered.

- **D.1.2 Return.** This element is optional. This element provides the details on the collateral that will be returned.

- **D.1.3 Securities.** This element is optional. It provides the details of the Securities that may be used as collateral

- **D.1.4 Cash.** This element is optional. It provides the details of the Cash that may be used as collateral.

- **D.1.5 Other.** This element is optional. It provides the details of the letter of credit or bank guarantee, or other collateral that may be used.

## E.SupplementaryData

This building block is optional and repetitive. It allows provision of additional information that cannot be captured in the structured elements and/or any other specific block.

### Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<CollPrpsl>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.0</u>		TransactionIdentification	<TxId>	[1..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		Obligation	<Oblgtn>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.0</u>		Agreement	<Agrmt>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>4.0</u>		TypeAndDetails	<TpAndDtls>	[1..1]		
<u>4.1</u>		ProposalType	<PrpslTp>	[1..1]	Code	
<u>4.2</u>		ProposalDetails	<PrpslDtls>	[1..1]		
<u>4.3</u>	{ Or	CollateralProposalDetails	<CollPrpslDtls>	[1..1]		
<u>4.4</u>		VariationMargin	<VartnMrgn>	[1..1]		
<u>4.5</u>		AgreedAmount	<AgrdAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
4.6		MovementDetails	<MvmntDtls>	[0..*]		
4.7	{ {Or	CollateralMovementDetails	<CollMvmntDtls>	[1..1]		
4.8		Deliver	<Dlvr>	[1..1]		
4.9		MarginCallRequestIdentifi cation	<MrgnCallReqId>	[1..1]	Text	
4.10		MarginCallResponseIdenti fication	<MrgnCallRspnId>	[1..1]	Text	
4.11		StandardSettlementInstruct ions	<StdSttlmInstrs>	[1..1]	Text	
4.12		CollateralProposalRespons eIdentification	<CollPrpslRspnId>	[0..1]	Text	
4.13		SecuritiesCollateral	<SctiesColl>	[0..*]	±	
4.14		CashCollateral	<CshColl>	[0..*]	±	
4.15		OtherCollateral	<OthrColl>	[0..*]	±	
4.16		Return	<Rtr>	[0..1]		
4.17		MarginCallRequestIdentifi cation	<MrgnCallReqId>	[1..1]	Text	
4.18		MarginCallResponseIdenti fication	<MrgnCallRspnId>	[1..1]	Text	
4.19		StandardSettlementInstruct ions	<StdSttlmInstrs>	[1..1]	Text	
4.20		CollateralProposalRespons eIdentification	<CollPrpslRspnId>	[0..1]	Text	
4.21		SecuritiesCollateral	<SctiesColl>	[0..*]	±	
4.22		CashCollateral	<CshColl>	[0..*]	±	
4.23		OtherCollateral	<OthrColl>	[0..*]	±	
4.24	Or} }	Return	<Rtr>	[1..1]		
4.25		MarginCallRequestIdentificat ion	<MrgnCallReqId>	[1..1]	Text	
4.26		MarginCallResponseIdentific ation	<MrgnCallRspnId>	[1..1]	Text	
4.27		StandardSettlementInstructio ns	<StdSttlmInstrs>	[1..1]	Text	
4.28		CollateralProposalResponseI dentification	<CollPrpslRspnId>	[0..1]	Text	
4.29		SecuritiesCollateral	<SctiesColl>	[0..*]	±	
4.30		CashCollateral	<CshColl>	[0..*]	±	
4.31		OtherCollateral	<OthrColl>	[0..*]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">4.32</a>		SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[0..1]		
<a href="#">4.33</a>		AgreedAmount	<AgrdAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<a href="#">4.34</a>		MovementDetails	<MvmntDtls>	[0..*]		
<a href="#">4.35</a>	{ { Or	CollateralMovementDetails	<CollMvmntDtls>	[1..1]		
<a href="#">4.36</a>		Deliver	<Dlvr>	[1..1]		
<a href="#">4.37</a>		MarginCallRequestIdentifi- cation	<MrgnCallReqId>	[1..1]	Text	
<a href="#">4.38</a>		MarginCallResponseIdenti- fication	<MrgnCallRspnId>	[1..1]	Text	
<a href="#">4.39</a>		StandardSettlementInstruct- ions	<StdSttlmInstrs>	[1..1]	Text	
<a href="#">4.40</a>		CollateralProposalRespons- eIdentification	<CollPrpslRspnId>	[0..1]	Text	
<a href="#">4.41</a>		SecuritiesCollateral	<SctiesColl>	[0..*]	±	
<a href="#">4.42</a>		CashCollateral	<CshColl>	[0..*]	±	
<a href="#">4.43</a>		OtherCollateral	<OthrColl>	[0..*]	±	
<a href="#">4.44</a>		Return	<Rtr>	[0..1]		
<a href="#">4.45</a>		MarginCallRequestIdentifi- cation	<MrgnCallReqId>	[1..1]	Text	
<a href="#">4.46</a>		MarginCallResponseIdenti- fication	<MrgnCallRspnId>	[1..1]	Text	
<a href="#">4.47</a>		StandardSettlementInstruct- ions	<StdSttlmInstrs>	[1..1]	Text	
<a href="#">4.48</a>		CollateralProposalRespons- eIdentification	<CollPrpslRspnId>	[0..1]	Text	
<a href="#">4.49</a>		SecuritiesCollateral	<SctiesColl>	[0..*]	±	
<a href="#">4.50</a>		CashCollateral	<CshColl>	[0..*]	±	
<a href="#">4.51</a>		OtherCollateral	<OthrColl>	[0..*]	±	
<a href="#">4.52</a>	Or } }	Return	<Rtr>	[1..1]		
<a href="#">4.53</a>		MarginCallRequestIdentificat- ion	<MrgnCallReqId>	[1..1]	Text	
<a href="#">4.54</a>		MarginCallResponseIdentific- ation	<MrgnCallRspnId>	[1..1]	Text	
<a href="#">4.55</a>		StandardSettlementInstructio- ns	<StdSttlmInstrs>	[1..1]	Text	
<a href="#">4.56</a>		CollateralProposalResponseI- dentification	<CollPrpslRspnId>	[0..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
4.57		SecuritiesCollateral	<SctiesColl>	[0..*]	±	
4.58		CashCollateral	<CshColl>	[0..*]	±	
4.59		OtherCollateral	<OthrColl>	[0..*]	±	
4.60	Or}	SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[1..1]		
4.61		AgreedAmount	<AgrdAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
4.62		MovementDetails	<MvmntDtls>	[0..*]		
4.63	{{Or	CollateralMovementDetails	<CollMvmntDtls>	[1..1]		
4.64		Deliver	<Dlvr>	[1..1]		
4.65		MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text	
4.66		MarginCallResponseIdentification	<MrgnCallRspnId>	[1..1]	Text	
4.67		StandardSettlementInstructions	<StdSttlmInstrs>	[1..1]	Text	
4.68		CollateralProposalResponseIdentification	<CollPrpslRspnId>	[0..1]	Text	
4.69		SecuritiesCollateral	<SctiesColl>	[0..*]	±	
4.70		CashCollateral	<CshColl>	[0..*]	±	
4.71		OtherCollateral	<OthrColl>	[0..*]	±	
4.72		Return	<Rtr>	[0..1]		
4.73		MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text	
4.74		MarginCallResponseIdentification	<MrgnCallRspnId>	[1..1]	Text	
4.75		StandardSettlementInstructions	<StdSttlmInstrs>	[1..1]	Text	
4.76		CollateralProposalResponseIdentification	<CollPrpslRspnId>	[0..1]	Text	
4.77		SecuritiesCollateral	<SctiesColl>	[0..*]	±	
4.78		CashCollateral	<CshColl>	[0..*]	±	
4.79		OtherCollateral	<OthrColl>	[0..*]	±	
4.80	Or}}	Return	<Rtr>	[1..1]		
4.81		MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text	
4.82		MarginCallResponseIdentification	<MrgnCallRspnId>	[1..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">4.83</a>		StandardSettlementInstructions	<StdSttlmInstrs>	[1..1]	Text	
<a href="#">4.84</a>		CollateralProposalResponseIdentification	<CollPrpslRspnId>	[0..1]	Text	
<a href="#">4.85</a>		SecuritiesCollateral	<SctiesColl>	[0..*]	±	
<a href="#">4.86</a>		CashCollateral	<CshColl>	[0..*]	±	
<a href="#">4.87</a>		OtherCollateral	<OthrColl>	[0..*]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">5.0</a>		SupplementaryData	<SplmtryData>	[0..*]	±	<a href="#">R12</a>

## Rules and Guidelines

### Rules

#### [R1](#) AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00008

*This Rule also impacts [Obligation1](#) Type. Please refer to 'Message Item Types' section p.902 for additional information.*

*This Rule also impacts [OtherCollateral1](#) Type. Please refer to 'Message Item Types' section p.882 for additional information.*

#### [R2](#) Country ☒

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

(Fatal) Error Code: Sw.Stds.D00004

*This Rule also impacts [Obligation1](#) Type. Please refer to 'Message Item Types' section p.902 for additional information.*

*This Rule also impacts [OtherCollateral1](#) Type. Please refer to 'Message Item Types' section p.882 for additional information.*

#### [R3](#) ValidationByTable

*This Rule also impacts [Agreement2](#) Type. Please refer to 'Message Item Types' section p.899 for additional information.*

#### [R4](#) CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

*This Rule also impacts [SecuritiesCollateral1](#) Type. Please refer to 'Message Item Types' section p.1117 for additional information.*



*This Rule also impacts **CashCollateral1** Type. Please refer to 'Message Item Types' section p.896 for additional information.*

*This Rule also impacts **OtherCollateral1** Type. Please refer to 'Message Item Types' section p.882 for additional information.*

**R5 ActiveCurrency** ☒

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

(Fatal) Error Code: Sw.Stds.D00005

*This Rule also impacts **SecuritiesCollateral1** Type. Please refer to 'Message Item Types' section p.1117 for additional information.*

*This Rule also impacts **CashCollateral1** Type. Please refer to 'Message Item Types' section p.896 for additional information.*

*This Rule also impacts **OtherCollateral1** Type. Please refer to 'Message Item Types' section p.882 for additional information.*

**R6 DescriptionPresenceRule** ☒

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or

/OtherIdentification[\*] Must be present

(Fatal) Error Code: Sw.Stds.X00192

*This Rule also impacts **SecuritiesCollateral1** Type. Please refer to 'Message Item Types' section p.1117 for additional information.*

**R7 OtherIdentificationPresenceRule** ☒

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

On Condition

/OtherIdentification[\*] is absent

Following Must be True

/ISIN Must be present

Or

/Description Must be present

(Fatal) Error Code: Sw.Stds.X00193

*This Rule also impacts **SecuritiesCollateral1** Type. Please refer to 'Message Item Types' section p.1117 for additional information.*

**R8 ISINPresenceRule** ☒

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

On Condition

/ISIN is absent

Following Must be True

/OtherIdentification[\*] Must be present

Or

/Description Must be present

(Fatal) Error Code: Sw.Stds.X00194

*This Rule also impacts **SecuritiesCollateral1** Type. Please refer to 'Message Item Types' section p.1117 for additional information.*

**R9 DescriptionUsageRule**

Description must be used alone as the last resort.

*This Rule also impacts **SecuritiesCollateral1** Type. Please refer to 'Message Item Types' section p.1117 for additional information.*

**R10 ISINGuideline**

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

*This Rule also impacts **SecuritiesCollateral1** Type. Please refer to 'Message Item Types' section p.1117 for additional information.*

**R11 ActiveOrHistoricCurrency** ☒

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

(Fatal) Error Code: Sw.Stds.D00006

*This Rule also impacts **SecuritiesCollateral1** Type. Please refer to 'Message Item Types' section p.1117 for additional information.*

**R12 SupplementaryDataRule**

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

## Message Items Description

*The following section identifies the elements of the **CollateralProposalV02** message definition.*

### 1.0 TransactionIdentification <TxId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 2.0 Obligation <Oblgtn>

**Presence:** [1..1]

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

**Type:** *This message item is composed of the following **Obligation1** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PartyA	<PtyA>	[1..1]	
	ServicingPartyA	<SvcgPtyA>	[0..1]	
	PartyB	<PtyB>	[1..1]	
	ServicingPartyB	<SvcgPtyB>	[0..1]	
	ExposureType	<XpsrTp>	[0..1]	Code
	ValuationDate	<ValtnDt>	[1..1]	

*For additional Type information, please refer to **Obligation1** p.902 in 'Message Item Types' section.*

### 3.0 Agreement <Agrmt>

**Presence:** [0..1]

**Definition:** Agreement details for the over the counter market.

**Type:** This message item is composed of the following **Agreement2** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	AgreementDetails	<AgrmtDtls>	[1..1]	Text
	AgreementIdentification	<AgrmtId>	[0..1]	Text
	AgreementDate	<AgrmtDt>	[1..1]	DateTime
	BaseCurrency	<BaseCcy>	[1..1]	Code
	AgreementFramework	<AgrmtFrmwk>	[0..1]	

For additional Type information, please refer to **Agreement2** p.899 in 'Message Item Types' section.

### 4.0 TypeAndDetails <TpAndDtls>

**Presence:** [1..1]

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

**Type:** The **TypeAndDetails** block is composed of the following **Proposal2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
4.1		ProposalType	<PrpslTp>	[1..1]	Code
4.2		ProposalDetails	<PrpslDtls>	[1..1]	

#### 4.1 ProposalType <PrpslTp>

**Presence:** [1..1]

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

**Data Type:** Code

One of the following **ProposalType1Code** values must be used:

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

#### 4.2 ProposalDetails <PrpslDtls>

**Presence:** [1..1]

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

**Type:** This message item is composed of one of the following **CollateralProposal2Choice** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
4.3	{Or	CollateralProposalDetails	<CollPrpslDtls>	[1..1]	
4.60	Or}	SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[1..1]	

### 4.3 CollateralProposalDetails <CollPrpslDtls>

**Presence:** [1..1]

*This message item is part of choice 4.2 **ProposalDetails**.*

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

**Type:** *This message item is composed of the following **CollateralProposal3** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
4.4		VariationMargin	<VartnMrgn>	[1..1]	
4.32		SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[0..1]	

### 4.4 VariationMargin <VartnMrgn>

**Presence:** [1..1]

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

**Type:** *This message item is composed of the following **CollateralMovement4** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
4.5		AgreedAmount	<AgrdAmt>	[1..1]	Amount
4.6		MovementDetails	<MvmntDtls>	[0..*]	

### 4.5 AgreedAmount <AgrdAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**4.6 MovementDetails <MvmntDtls>****Presence:** [0..\*]**Definition:** Provides the collateral movement direction that is a delivery and optionally a return, or a return only.**Type:** This message item is composed of one of the following *CollateralMovement2Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.7</u>	{Or	CollateralMovementDetails	<CollMvmntDtls>	[1..1]	
<u>4.24</u>	Or}	Return	<Rtr>	[1..1]	

**4.7 CollateralMovementDetails <CollMvmntDtls>****Presence:** [1..1]This message item is part of choice **4.6 MovementDetails**.**Definition:** Provides the collateral movement direction that is a delivery and optionally a return.**Type:** This message item is composed of the following *CollateralMovement3* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.8</u>		Deliver	<Dlvr>	[1..1]	
<u>4.16</u>		Return	<Rtr>	[0..1]	

**4.8 Deliver <Dlvr>****Presence:** [1..1]**Definition:** Provides the collateral movement direction that is a delivery only.**Type:** This message item is composed of the following *Collateral4* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.9</u>		MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text
<u>4.10</u>		MarginCallResponseIdentification	<MrgnCallRspnId>	[1..1]	Text
<u>4.11</u>		StandardSettlementInstructions	<StdSttlmInstrs>	[1..1]	Text

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.12</a>		CollateralProposalResponseIdentification	<CollPrpslRspnId>	[0..1]	Text
<a href="#">4.13</a>		SecuritiesCollateral	<SctiesColl>	[0..*]	±
<a href="#">4.14</a>		CashCollateral	<CshColl>	[0..*]	±
<a href="#">4.15</a>		OtherCollateral	<OthrColl>	[0..*]	±

## 4.9 MarginCallRequestIdentification <MrgnCallReqId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 4.10 MarginCallResponseIdentification <MrgnCallRspnId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 4.11 StandardSettlementInstructions <StdSttlmInstrs>

**Presence:** [1..1]

**Definition:** Specifies the standard settlement instructions.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

## 4.12 CollateralProposalResponseIdentification <CollPrpslRspnId>

**Presence:** [0..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 4.13 SecuritiesCollateral <SctiesColl>

**Presence:** [0..\*]

**Definition:** Collateral type is securities.

**Type:** This message item is composed of the following *SecuritiesCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	SecurityIdentification	<SctyId>	[1..1]	

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	MaturityDate	<MtrtyDt>	[0..1]	
	Quantity	<Qty>	[1..1]	
	Price	<Pric>	[0..1]	
	MarketValue	<MktVal>	[0..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate
	CollateralValue	<CollVal>	[0..1]	Amount
	ValueDate	<ValDt>	[0..1]	DateTime

For additional Type information, please refer to [SecuritiesCollateral1](#) p.1117 in 'Message Item Types' section.

#### 4.14 CashCollateral <CshColl>

**Presence:** [0..\*]

**Definition:** Collateral type is cash.

**Type:** This message item is composed of the following [CashCollateral1](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	DepositAmount	<DpstAmt>	[0..1]	Amount
	DepositType	<DpstTp>	[0..1]	Code
	MaturityDate	<MtrtyDt>	[0..1]	DateTime
	ValueDate	<ValDt>	[0..1]	DateTime
	ExchangeRate	<XchgRate>	[0..1]	Rate
	CollateralValue	<CollVal>	[1..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate

For additional Type information, please refer to [CashCollateral1](#) p.896 in 'Message Item Types' section.

#### 4.15 OtherCollateral <OthrColl>

**Presence:** [0..\*]

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

**Type:** This message item is composed of the following [OtherCollateral1](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	LetterOfCreditAmount	<LtrOfCdtAmt>	[0..1]	Amount
	GuaranteeAmount	<GrntAmt>	[0..1]	Amount
	OtherTypeOfCollateral	<OthrTpOfColl>	[0..1]	
	IssueDate	<IsseDt>	[1..1]	
	ExpiryDate	<XpryDt>	[0..1]	
	Issuer	<Issr>	[1..1]	

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	ValueDate	<ValDt>	[0..1]	DateTime
	ExchangeRate	<XchgRate>	[0..1]	Rate
	MarketValue	<MktVal>	[0..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate
	CollateralValue	<CollVal>	[1..1]	Amount

For additional Type information, please refer to **OtherCollateral1** p.882 in 'Message Item Types' section.

#### 4.16 Return <Rtr>

**Presence:** [0..1]

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

**Type:** This message item is composed of the following **Collateral4** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.17</a>		MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text
<a href="#">4.18</a>		MarginCallResponseIdentification	<MrgnCallRspnId>	[1..1]	Text
<a href="#">4.19</a>		StandardSettlementInstructions	<StdSttlmInstrs>	[1..1]	Text
<a href="#">4.20</a>		CollateralProposalResponseIdentification	<CollPrpSlRspnId>	[0..1]	Text
<a href="#">4.21</a>		SecuritiesCollateral	<SciesColl>	[0..*]	±
<a href="#">4.22</a>		CashCollateral	<CshColl>	[0..*]	±
<a href="#">4.23</a>		OtherCollateral	<OthrColl>	[0..*]	±

#### 4.17 MarginCallRequestIdentification <MrgnCallReqId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 4.18 MarginCallResponseIdentification <MrgnCallRspnId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 4.19 StandardSettlementInstructions <StdSttlmInstrs>

**Presence:** [1..1]

**Definition:** Specifies the standard settlement instructions.



**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

## 4.20 CollateralProposalResponseIdentification <CollPrpslRspnId>

**Presence:** [0..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 4.21 SecuritiesCollateral <SctiesColl>

**Presence:** [0..\*]

**Definition:** Collateral type is securities.

**Type:** This message item is composed of the following *SecuritiesCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	SecurityIdentification	<SctyId>	[1..1]	
	MaturityDate	<MtrtyDt>	[0..1]	
	Quantity	<Qty>	[1..1]	
	Price	<Pric>	[0..1]	
	MarketValue	<MktVal>	[0..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate
	CollateralValue	<CollVal>	[0..1]	Amount
	ValueDate	<ValDt>	[0..1]	DateTime

For additional Type information, please refer to *SecuritiesCollateral1* p.1117 in 'Message Item Types' section.

## 4.22 CashCollateral <CshColl>

**Presence:** [0..\*]

**Definition:** Collateral type is cash.

**Type:** This message item is composed of the following *CashCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	DepositAmount	<DpstAmt>	[0..1]	Amount
	DepositType	<DpstTp>	[0..1]	Code
	MaturityDate	<MtrtyDt>	[0..1]	DateTime
	ValueDate	<ValDt>	[0..1]	DateTime
	ExchangeRate	<XchgRate>	[0..1]	Rate
	CollateralValue	<CollVal>	[1..1]	Amount

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Haircut	<Hrcut>	[0..1]	Rate

For additional Type information, please refer to **CashCollateral1** p.896 in 'Message Item Types' section.

## 4.23 OtherCollateral <OthrColl>

**Presence:** [0..\*]

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

**Type:** This message item is composed of the following **OtherCollateral1** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	LetterOfCreditAmount	<LttrOfCdtAmt>	[0..1]	Amount
	GuaranteeAmount	<GrntAmt>	[0..1]	Amount
	OtherTypeOfCollateral	<OthrTpOfColl>	[0..1]	
	IssueDate	<IsseDt>	[1..1]	
	ExpiryDate	<XpryDt>	[0..1]	
	Issuer	<Issr>	[1..1]	
	ValueDate	<ValDt>	[0..1]	DateTime
	ExchangeRate	<XchgRate>	[0..1]	Rate
	MarketValue	<MktVal>	[0..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate
	CollateralValue	<CollVal>	[1..1]	Amount

For additional Type information, please refer to **OtherCollateral1** p.882 in 'Message Item Types' section.

## 4.24 Return <Rtr>

**Presence:** [1..1]

This message item is part of choice **4.6 MovementDetails**.

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

**Type:** This message item is composed of the following **Collateral4** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.25</a>		MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text
<a href="#">4.26</a>		MarginCallResponseIdentification	<MrgnCallRspnId>	[1..1]	Text
<a href="#">4.27</a>		StandardSettlementInstructions	<StdSttlmInstrs>	[1..1]	Text
<a href="#">4.28</a>		CollateralProposalResponseIdentification	<CollPrpslRspnId>	[0..1]	Text
<a href="#">4.29</a>		SecuritiesCollateral	<SctiesColl>	[0..*]	±
<a href="#">4.30</a>		CashCollateral	<CshColl>	[0..*]	±
<a href="#">4.31</a>		OtherCollateral	<OthrColl>	[0..*]	±

#### 4.25 MarginCallRequestIdentification <MrgnCallReqlId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 4.26 MarginCallResponseIdentification <MrgnCallRspnId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 4.27 StandardSettlementInstructions <StdSttlmInstrs>

**Presence:** [1..1]

**Definition:** Specifies the standard settlement instructions.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

#### 4.28 CollateralProposalResponseIdentification <CollPrpslRspnId>

**Presence:** [0..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 4.29 SecuritiesCollateral <SctiesColl>

**Presence:** [0..\*]

**Definition:** Collateral type is securities.

**Type:** This message item is composed of the following *SecuritiesCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	SecurityIdentification	<SctyId>	[1..1]	
	MaturityDate	<MtrtyDt>	[0..1]	
	Quantity	<Qty>	[1..1]	
	Price	<Pric>	[0..1]	
	MarketValue	<MktVal>	[0..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate
	CollateralValue	<CollVal>	[0..1]	Amount
	ValueDate	<ValDt>	[0..1]	DateTime

For additional Type information, please refer to [SecuritiesCollateral1](#) p.1117 in 'Message Item Types' section.

### 4.30 CashCollateral <CshColl>

**Presence:** [0..\*]

**Definition:** Collateral type is cash.

**Type:** This message item is composed of the following [CashCollateral1](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	DepositAmount	<DpstAmt>	[0..1]	Amount
	DepositType	<DpstTp>	[0..1]	Code
	MaturityDate	<MtrtyDt>	[0..1]	DateTime
	ValueDate	<ValDt>	[0..1]	DateTime
	ExchangeRate	<XchgRate>	[0..1]	Rate
	CollateralValue	<CollVal>	[1..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate

For additional Type information, please refer to [CashCollateral1](#) p.896 in 'Message Item Types' section.

### 4.31 OtherCollateral <OthrColl>

**Presence:** [0..\*]

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

**Type:** This message item is composed of the following [OtherCollateral1](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	LetterOfCreditAmount	<LtrOfCdtAmt>	[0..1]	Amount
	GuaranteeAmount	<GrntAmt>	[0..1]	Amount
	OtherTypeOfCollateral	<OthrTpOfColl>	[0..1]	
	IssueDate	<IsseDt>	[1..1]	
	ExpiryDate	<XpryDt>	[0..1]	
	Issuer	<Issr>	[1..1]	
	ValueDate	<ValDt>	[0..1]	DateTime
	ExchangeRate	<XchgRate>	[0..1]	Rate
	MarketValue	<MktVal>	[0..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate
	CollateralValue	<CollVal>	[1..1]	Amount

For additional Type information, please refer to [OtherCollateral1](#) p.882 in 'Message Item Types' section.

### 4.32 SegregatedIndependentAmount <SgrtdIndpdntAmt>

**Presence:** [0..1]

**Definition:** Provides details about the proposal for the segregated independent amount.

**Type:** This message item is composed of the following *CollateralMovement4* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
4.33		AgreedAmount	<AgrdAmt>	[1..1]	Amount
4.34		MovementDetails	<MvmntDtls>	[0..*]	

### 4.33 AgreedAmount <AgrdAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

### 4.34 MovementDetails <MvmntDtls>

**Presence:** [0..\*]

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

**Type:** This message item is composed of one of the following *CollateralMovement2Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
4.35	{Or	CollateralMovementDetails	<CollMvmntDtls>	[1..1]	
4.52	Or}	Return	<Rtr>	[1..1]	

### 4.35 CollateralMovementDetails <CollMvmntDtls>

**Presence:** [1..1]

This message item is part of choice **4.34 MovementDetails**.

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

**Type:** This message item is composed of the following **CollateralMovement3** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.36</a>		Deliver	<Dlvr>	[1..1]	
<a href="#">4.44</a>		Return	<Rtr>	[0..1]	

## 4.36 Deliver <Dlvr>

**Presence:** [1..1]

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

**Type:** This message item is composed of the following **Collateral4** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.37</a>		MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text
<a href="#">4.38</a>		MarginCallResponseIdentification	<MrgnCallRspnId>	[1..1]	Text
<a href="#">4.39</a>		StandardSettlementInstructions	<StdSttlmInstrs>	[1..1]	Text
<a href="#">4.40</a>		CollateralProposalResponseIdentification	<CollPrpslRspnId>	[0..1]	Text
<a href="#">4.41</a>		SecuritiesCollateral	<SctiesColl>	[0..*]	±
<a href="#">4.42</a>		CashCollateral	<CshColl>	[0..*]	±
<a href="#">4.43</a>		OtherCollateral	<OthrColl>	[0..*]	±

## 4.37 MarginCallRequestIdentification <MrgnCallReqId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 4.38 MarginCallResponseIdentification <MrgnCallRspnId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 4.39 StandardSettlementInstructions <StdSttlmInstrs>

**Presence:** [1..1]

**Definition:** Specifies the standard settlement instructions.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

#### 4.40 CollateralProposalResponseIdentification <CollPrpslRspnId>

**Presence:** [0..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 4.41 SecuritiesCollateral <SctiesColl>

**Presence:** [0..\*]

**Definition:** Collateral type is securities.

**Type:** This message item is composed of the following *SecuritiesCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	SecurityIdentification	<SctyId>	[1..1]	
	MaturityDate	<MtrtyDt>	[0..1]	
	Quantity	<Qty>	[1..1]	
	Price	<Pric>	[0..1]	
	MarketValue	<MktVal>	[0..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate
	CollateralValue	<CollVal>	[0..1]	Amount
	ValueDate	<ValDt>	[0..1]	DateTime

For additional Type information, please refer to *SecuritiesCollateral1* p.1117 in 'Message Item Types' section.

#### 4.42 CashCollateral <CshColl>

**Presence:** [0..\*]

**Definition:** Collateral type is cash.

**Type:** This message item is composed of the following *CashCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	DepositAmount	<DpstAmt>	[0..1]	Amount
	DepositType	<DpstTp>	[0..1]	Code
	MaturityDate	<MtrtyDt>	[0..1]	DateTime
	ValueDate	<ValDt>	[0..1]	DateTime
	ExchangeRate	<XchgRate>	[0..1]	Rate
	CollateralValue	<CollVal>	[1..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate

For additional Type information, please refer to CashCollateral1 p.896 in 'Message Item Types' section.

#### 4.43 OtherCollateral <OthrColl>

**Presence:** [0..\*]

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

**Type:** This message item is composed of the following OtherCollateral1 element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	LetterOfCreditAmount	<LtrrOfCdtAmt>	[0..1]	Amount
	GuaranteeAmount	<GrntAmt>	[0..1]	Amount
	OtherTypeOfCollateral	<OthrTpOfColl>	[0..1]	
	IssueDate	<IsseDt>	[1..1]	
	ExpiryDate	<XpryDt>	[0..1]	
	Issuer	<Issr>	[1..1]	
	ValueDate	<ValDt>	[0..1]	DateTime
	ExchangeRate	<XchgRate>	[0..1]	Rate
	MarketValue	<MktVal>	[0..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate
	CollateralValue	<CollVal>	[1..1]	Amount

For additional Type information, please refer to OtherCollateral1 p.882 in 'Message Item Types' section.

#### 4.44 Return <Rtr>

**Presence:** [0..1]

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

**Type:** This message item is composed of the following Collateral4 element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.45</u>		MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text
<u>4.46</u>		MarginCallResponseIdentification	<MrgnCallRspnId>	[1..1]	Text
<u>4.47</u>		StandardSettlementInstructions	<StdSttlmInstrs>	[1..1]	Text
<u>4.48</u>		CollateralProposalResponseIdentification	<CollPrpslRspnId>	[0..1]	Text
<u>4.49</u>		SecuritiesCollateral	<SctiesColl>	[0..*]	±
<u>4.50</u>		CashCollateral	<CshColl>	[0..*]	±
<u>4.51</u>		OtherCollateral	<OthrColl>	[0..*]	±

#### 4.45 MarginCallRequestIdentification <MrgnCallReqId>

**Presence:** [1..1]

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

**Data Type:** Max35Text



**Format:** maxLength: 35  
minLength: 1

#### 4.46 MarginCallResponseIdentification <MrgnCallRspnId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 4.47 StandardSettlementInstructions <StdSttlmInstrs>

**Presence:** [1..1]

**Definition:** Specifies the standard settlement instructions.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

#### 4.48 CollateralProposalResponseIdentification <CollPrpslRspnId>

**Presence:** [0..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 4.49 SecuritiesCollateral <SctiesColl>

**Presence:** [0..\*]

**Definition:** Collateral type is securities.

**Type:** This message item is composed of the following *SecuritiesCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	SecurityIdentification	<SctyId>	[1..1]	
	MaturityDate	<MtrtyDt>	[0..1]	
	Quantity	<Qty>	[1..1]	
	Price	<Pric>	[0..1]	
	MarketValue	<MktVal>	[0..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate
	CollateralValue	<CollVal>	[0..1]	Amount
	ValueDate	<ValDt>	[0..1]	DateTime

For additional Type information, please refer to *SecuritiesCollateral1* p.1117 in 'Message Item Types' section.

## 4.50 CashCollateral <CshColl>

**Presence:** [0..\*]

**Definition:** Collateral type is cash.

**Type:** This message item is composed of the following *CashCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	DepositAmount	<DpstAmt>	[0..1]	Amount
	DepositType	<DpstTp>	[0..1]	Code
	MaturityDate	<MtrtyDt>	[0..1]	DateTime
	ValueDate	<ValDt>	[0..1]	DateTime
	ExchangeRate	<XchgRate>	[0..1]	Rate
	CollateralValue	<CollVal>	[1..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate

For additional Type information, please refer to *CashCollateral1* p.896 in 'Message Item Types' section.

## 4.51 OtherCollateral <OthrColl>

**Presence:** [0..\*]

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

**Type:** This message item is composed of the following *OtherCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	LetterOfCreditAmount	<LtrOfCdtAmt>	[0..1]	Amount
	GuaranteeAmount	<GrntAmt>	[0..1]	Amount
	OtherTypeOfCollateral	<OthrTpOfColl>	[0..1]	
	IssueDate	<IsseDt>	[1..1]	
	ExpiryDate	<XpryDt>	[0..1]	
	Issuer	<Issr>	[1..1]	
	ValueDate	<ValDt>	[0..1]	DateTime
	ExchangeRate	<XchgRate>	[0..1]	Rate
	MarketValue	<MktVal>	[0..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate
	CollateralValue	<CollVal>	[1..1]	Amount

For additional Type information, please refer to *OtherCollateral1* p.882 in 'Message Item Types' section.

## 4.52 Return <Rtr>

**Presence:** [1..1]

This message item is part of choice 4.34 *MovementDetails*.

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

**Type:** This message item is composed of the following *Collateral4* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.53</a>		MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text
<a href="#">4.54</a>		MarginCallResponseIdentification	<MrgnCallRspnId>	[1..1]	Text
<a href="#">4.55</a>		StandardSettlementInstructions	<StdSttlmInstrs>	[1..1]	Text
<a href="#">4.56</a>		CollateralProposalResponseIdentification	<CollPrpslRspnId>	[0..1]	Text
<a href="#">4.57</a>		SecuritiesCollateral	<SctiesColl>	[0..*]	±
<a href="#">4.58</a>		CashCollateral	<CshColl>	[0..*]	±
<a href="#">4.59</a>		OtherCollateral	<OthrColl>	[0..*]	±

#### 4.53 MarginCallRequestIdentification <MrgnCallReqId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 4.54 MarginCallResponseIdentification <MrgnCallRspnId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 4.55 StandardSettlementInstructions <StdSttlmInstrs>

**Presence:** [1..1]

**Definition:** Specifies the standard settlement instructions.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

#### 4.56 CollateralProposalResponseIdentification <CollPrpslRspnId>

**Presence:** [0..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 4.57 SecuritiesCollateral <SctiesColl>

**Presence:** [0..\*]

**Definition:** Collateral type is securities.

**Type:** This message item is composed of the following *SecuritiesCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	SecurityIdentification	<SctyId>	[1..1]	
	MaturityDate	<MtrtyDt>	[0..1]	
	Quantity	<Qty>	[1..1]	
	Price	<Pric>	[0..1]	
	MarketValue	<MktVal>	[0..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate
	CollateralValue	<CollVal>	[0..1]	Amount
	ValueDate	<ValDt>	[0..1]	DateTime

For additional Type information, please refer to *SecuritiesCollateral1* p.1117 in 'Message Item Types' section.

## 4.58 CashCollateral <CshColl>

**Presence:** [0..\*]

**Definition:** Collateral type is cash.

**Type:** This message item is composed of the following *CashCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	DepositAmount	<DpstAmt>	[0..1]	Amount
	DepositType	<DpstTp>	[0..1]	Code
	MaturityDate	<MtrtyDt>	[0..1]	DateTime
	ValueDate	<ValDt>	[0..1]	DateTime
	ExchangeRate	<XchgRate>	[0..1]	Rate
	CollateralValue	<CollVal>	[1..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate

For additional Type information, please refer to *CashCollateral1* p.896 in 'Message Item Types' section.

## 4.59 OtherCollateral <OthrColl>

**Presence:** [0..\*]

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

**Type:** This message item is composed of the following *OtherCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	LetterOfCreditAmount	<LtrOfCdtAmt>	[0..1]	Amount
	GuaranteeAmount	<GrntAmt>	[0..1]	Amount
	OtherTypeOfCollateral	<OthrTpOfColl>	[0..1]	
	IssueDate	<IsseDt>	[1..1]	

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	ExpiryDate	<XpryDt>	[0..1]	
	Issuer	<Issr>	[1..1]	
	ValueDate	<ValDt>	[0..1]	DateTime
	ExchangeRate	<XchgRate>	[0..1]	Rate
	MarketValue	<MktVal>	[0..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate
	CollateralValue	<CollVal>	[1..1]	Amount

For additional Type information, please refer to ***OtherCollateral1*** p.882 in 'Message Item Types' section.

#### 4.60 SegregatedIndependentAmount <SgrtdIndpdntAmt>

**Presence:** [1..1]

*This message item is part of choice 4.2 **ProposalDetails**.*

**Definition:** Provides details about the proposal for the segregated independent amount.

**Type:** This message item is composed of the following **CollateralMovement4** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.61</u>		AgreedAmount	<AgrdAmt>	[1..1]	Amount
<u>4.62</u>		MovementDetails	<MvmntDtls>	[0..*]	

#### 4.61 AgreedAmount <AgrdAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

### Rule(s): **ActiveCurrencyAndAmount**

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

### **ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 4.62 MovementDetails <MvmntDtls>

**Presence:** [0..\*]

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

**Type:** This message item is composed of one of the following *CollateralMovement2Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.63</a>	{Or	CollateralMovementDetails	<CollMvmntDtls>	[1..1]	
<a href="#">4.80</a>	Or}	Return	<Rtr>	[1..1]	

## 4.63 CollateralMovementDetails <CollMvmntDtls>

**Presence:** [1..1]

This message item is part of choice [4.62 MovementDetails](#).

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

**Type:** This message item is composed of the following *CollateralMovement3* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.64</a>		Deliver	<Dlvr>	[1..1]	
<a href="#">4.72</a>		Return	<Rtr>	[0..1]	

## 4.64 Deliver <Dlvr>

**Presence:** [1..1]

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

**Type:** This message item is composed of the following *Collateral4* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.65</a>		MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text
<a href="#">4.66</a>		MarginCallResponseIdentification	<MrgnCallRspnId>	[1..1]	Text
<a href="#">4.67</a>		StandardSettlementInstructions	<StdSttlmInstrs>	[1..1]	Text

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.68</a>		CollateralProposalResponseIdentification	<CollPrpslRspnId>	[0..1]	Text
<a href="#">4.69</a>		SecuritiesCollateral	<SctiesColl>	[0..*]	±
<a href="#">4.70</a>		CashCollateral	<CshColl>	[0..*]	±
<a href="#">4.71</a>		OtherCollateral	<OthrColl>	[0..*]	±

#### 4.65 MarginCallRequestIdentification <MrgnCallReqId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 4.66 MarginCallResponseIdentification <MrgnCallRspnId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 4.67 StandardSettlementInstructions <StdSttlmInstrs>

**Presence:** [1..1]

**Definition:** Specifies the standard settlement instructions.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

#### 4.68 CollateralProposalResponseIdentification <CollPrpslRspnId>

**Presence:** [0..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 4.69 SecuritiesCollateral <SctiesColl>

**Presence:** [0..\*]

**Definition:** Collateral type is securities.

**Type:** This message item is composed of the following *SecuritiesCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	SecurityIdentification	<SctyId>	[1..1]	

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	MaturityDate	<MtrtyDt>	[0..1]	
	Quantity	<Qty>	[1..1]	
	Price	<Pric>	[0..1]	
	MarketValue	<MktVal>	[0..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate
	CollateralValue	<CollVal>	[0..1]	Amount
	ValueDate	<ValDt>	[0..1]	DateTime

For additional Type information, please refer to [SecuritiesCollateral1](#) p.1117 in 'Message Item Types' section.

## 4.70 CashCollateral <CshColl>

**Presence:** [0..\*]

**Definition:** Collateral type is cash.

**Type:** This message item is composed of the following [CashCollateral1](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	DepositAmount	<DpstAmt>	[0..1]	Amount
	DepositType	<DpstTp>	[0..1]	Code
	MaturityDate	<MtrtyDt>	[0..1]	DateTime
	ValueDate	<ValDt>	[0..1]	DateTime
	ExchangeRate	<XchgRate>	[0..1]	Rate
	CollateralValue	<CollVal>	[1..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate

For additional Type information, please refer to [CashCollateral1](#) p.896 in 'Message Item Types' section.

## 4.71 OtherCollateral <OthrColl>

**Presence:** [0..\*]

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

**Type:** This message item is composed of the following [OtherCollateral1](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	LetterOfCreditAmount	<LtrOfCdtAmt>	[0..1]	Amount
	GuaranteeAmount	<GrntAmt>	[0..1]	Amount
	OtherTypeOfCollateral	<OthrTpOfColl>	[0..1]	
	IssueDate	<IsseDt>	[1..1]	
	ExpiryDate	<XpryDt>	[0..1]	
	Issuer	<Issr>	[1..1]	



Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	ValueDate	<ValDt>	[0..1]	DateTime
	ExchangeRate	<XchgRate>	[0..1]	Rate
	MarketValue	<MktVal>	[0..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate
	CollateralValue	<CollVal>	[1..1]	Amount

For additional Type information, please refer to **OtherCollateral1** p.882 in 'Message Item Types' section.

#### 4.72 Return <Rtr>

**Presence:** [0..1]

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

**Type:** This message item is composed of the following **Collateral4** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.73</u>		MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text
<u>4.74</u>		MarginCallResponseIdentification	<MrgnCallRspnId>	[1..1]	Text
<u>4.75</u>		StandardSettlementInstructions	<StdSttlmInstrs>	[1..1]	Text
<u>4.76</u>		CollateralProposalResponseIdentification	<CollPrpSlRspnId>	[0..1]	Text
<u>4.77</u>		SecuritiesCollateral	<SctiesColl>	[0..*]	±
<u>4.78</u>		CashCollateral	<CshColl>	[0..*]	±
<u>4.79</u>		OtherCollateral	<OthrColl>	[0..*]	±

#### 4.73 MarginCallRequestIdentification <MrgnCallReqId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 4.74 MarginCallResponseIdentification <MrgnCallRspnId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 4.75 StandardSettlementInstructions <StdSttlmInstrs>

**Presence:** [1..1]

**Definition:** Specifies the standard settlement instructions.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

## 4.76 CollateralProposalResponseIdentification <CollPrpslRspnId>

**Presence:** [0..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 4.77 SecuritiesCollateral <SctiesColl>

**Presence:** [0..\*]

**Definition:** Collateral type is securities.

**Type:** This message item is composed of the following *SecuritiesCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	SecurityIdentification	<SctyId>	[1..1]	
	MaturityDate	<MtrtyDt>	[0..1]	
	Quantity	<Qty>	[1..1]	
	Price	<Pric>	[0..1]	
	MarketValue	<MktVal>	[0..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate
	CollateralValue	<CollVal>	[0..1]	Amount
	ValueDate	<ValDt>	[0..1]	DateTime

For additional Type information, please refer to *SecuritiesCollateral1* p.1117 in 'Message Item Types' section.

## 4.78 CashCollateral <CshColl>

**Presence:** [0..\*]

**Definition:** Collateral type is cash.

**Type:** This message item is composed of the following *CashCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	DepositAmount	<DpstAmt>	[0..1]	Amount
	DepositType	<DpstTp>	[0..1]	Code
	MaturityDate	<MtrtyDt>	[0..1]	DateTime
	ValueDate	<ValDt>	[0..1]	DateTime
	ExchangeRate	<XchgRate>	[0..1]	Rate
	CollateralValue	<CollVal>	[1..1]	Amount

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Haircut	<Hrcut>	[0..1]	Rate

For additional Type information, please refer to **CashCollateral1** p.896 in 'Message Item Types' section.

#### 4.79 OtherCollateral <OthrColl>

**Presence:** [0..\*]

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

**Type:** This message item is composed of the following **OtherCollateral1** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	LetterOfCreditAmount	<LttrOfCdtAmt>	[0..1]	Amount
	GuaranteeAmount	<GrntAmt>	[0..1]	Amount
	OtherTypeOfCollateral	<OthrTpOfColl>	[0..1]	
	IssueDate	<IsseDt>	[1..1]	
	ExpiryDate	<XpryDt>	[0..1]	
	Issuer	<Issr>	[1..1]	
	ValueDate	<ValDt>	[0..1]	DateTime
	ExchangeRate	<XchgRate>	[0..1]	Rate
	MarketValue	<MktVal>	[0..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate
	CollateralValue	<CollVal>	[1..1]	Amount

For additional Type information, please refer to **OtherCollateral1** p.882 in 'Message Item Types' section.

#### 4.80 Return <Rtr>

**Presence:** [1..1]

This message item is part of choice **4.62 MovementDetails**.

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

**Type:** This message item is composed of the following **Collateral4** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.81</u>		MarginCallRequestIdentification	<MrgnCallReqId>	[1..1]	Text
<u>4.82</u>		MarginCallResponseIdentification	<MrgnCallRspnId>	[1..1]	Text
<u>4.83</u>		StandardSettlementInstructions	<StdSttlmInstrs>	[1..1]	Text
<u>4.84</u>		CollateralProposalResponseIdentification	<CollPrpslRspnId>	[0..1]	Text
<u>4.85</u>		SecuritiesCollateral	<SctiesColl>	[0..*]	±
<u>4.86</u>		CashCollateral	<CshColl>	[0..*]	±
<u>4.87</u>		OtherCollateral	<OthrColl>	[0..*]	±

#### 4.81 MarginCallRequestIdentification <MrgnCallReqlId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

#### 4.82 MarginCallResponseIdentification <MrgnCallRspnId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

#### 4.83 StandardSettlementInstructions <StdSttlmInstrs>

**Presence:** [1..1]

**Definition:** Specifies the standard settlement instructions.

**Data Type:** Max140Text

**Format:** maxLength: 140

minLength: 1

#### 4.84 CollateralProposalResponseIdentification <CollPrpslRspnId>

**Presence:** [0..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

#### 4.85 SecuritiesCollateral <SctiesColl>

**Presence:** [0..\*]

**Definition:** Collateral type is securities.

**Type:** This message item is composed of the following *SecuritiesCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	SecurityIdentification	<SctyId>	[1..1]	
	MaturityDate	<MtrtyDt>	[0..1]	
	Quantity	<Qty>	[1..1]	
	Price	<Pric>	[0..1]	
	MarketValue	<MktVal>	[0..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate
	CollateralValue	<CollVal>	[0..1]	Amount
	ValueDate	<ValDt>	[0..1]	DateTime

For additional Type information, please refer to [SecuritiesCollateral1](#) p.1117 in 'Message Item Types' section.

#### 4.86 CashCollateral <CshColl>

**Presence:** [0..\*]

**Definition:** Collateral type is cash.

**Type:** This message item is composed of the following [CashCollateral1](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	DepositAmount	<DpstAmt>	[0..1]	Amount
	DepositType	<DpstTp>	[0..1]	Code
	MaturityDate	<MtrtyDt>	[0..1]	DateTime
	ValueDate	<ValDt>	[0..1]	DateTime
	ExchangeRate	<XchgRate>	[0..1]	Rate
	CollateralValue	<CollVal>	[1..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate

For additional Type information, please refer to [CashCollateral1](#) p.896 in 'Message Item Types' section.

#### 4.87 OtherCollateral <OthrColl>

**Presence:** [0..\*]

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

**Type:** This message item is composed of the following [OtherCollateral1](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	LetterOfCreditAmount	<LtrOfCdtAmt>	[0..1]	Amount
	GuaranteeAmount	<GrntAmt>	[0..1]	Amount
	OtherTypeOfCollateral	<OthrTpOfColl>	[0..1]	
	IssueDate	<IsseDt>	[1..1]	
	ExpiryDate	<XpryDt>	[0..1]	
	Issuer	<Issr>	[1..1]	
	ValueDate	<ValDt>	[0..1]	DateTime
	ExchangeRate	<XchgRate>	[0..1]	Rate
	MarketValue	<MktVal>	[0..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate
	CollateralValue	<CollVal>	[1..1]	Amount

For additional Type information, please refer to [OtherCollateral1](#) p.882 in 'Message Item Types' section.

### 5.0 SupplementaryData <SplmtryData>

**Presence:** [0..\*]

**Impacted by:** R12

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

**Type:** *This message item is composed of the following **SupplementaryData1** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PlaceAndName	<PlcAndNm>	[0..1]	Text
	Envelope	<Envlp>	[1..1]	

For additional Type information, please refer to **SupplementaryData1** p.1034 in 'Message Item Types' section.

**Rule(s):** SupplementaryDataRule

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

## Business Example

### Description - Clearing Solution

On the 21 October 2011, the clearing member 0000E801 sends to central counterparty CCP1 a Collateral Proposal (colr. 007.001.02) in response to the Margin Call request received previously.

Transaction Identification: CollateralProposal1

Party A: CCP1

Party B: Clearing member 0000E801

Linked Reference: MarginCallRequestCCP1 (NonRef is used to populate mandatory field MrgnCallRspnIdentification as not relevant in this example)

Valuation Date: 21 October 2011

Agreed Amount: EUR 2900000 (The proposal does not include the amount called to cover the deficit for the Default Fund)

Collateral Proposed: Cash (Deposit)

### XML Instance

```
<CollPrpsl>
  <TxId>CollateralProposal1</TxId>
  <Oblgtn>
    <PtyA>
      <PrtryId>
        <Id>CCP1</Id>
        <Issr>0000E801</Issr>
      </PrtryId>
    </PtyA>
    <PtyB>
      <PrtryId>
        <Id>0000E801</Id>
        <Issr>CCP1</Issr>
      </PrtryId>
    </PtyB>
    <ValtnDt>
      <Dt>2011-10-21</Dt>
    </ValtnDt>
  </Oblgtn>
```

```

<TpAndDtls>
  <PrpslTp>INIT</PrpslTp>
  <PrpslDtls>
    <SgrtdIndpdntAmt>
      <AgrdAmt Ccy="EUR">2900000</AgrdAmt>
      <MvmntDtls>
        <CollMvmntDtls>
          <Dlvr>
            <MrgnCallReqId>MarginCallRequestCCP1</MrgnCallReqId>
            <MrgnCallRspnId>NonRef</MrgnCallRspnId>
            <StdSttlmInstrs>See SSI</StdSttlmInstrs>
            <CshColl>
              <DpstAmt Ccy="EUR">2900000</DpstAmt>
              <CollVal Ccy="EUR">2900000</CollVal>
            </CshColl>
          </Dlvr>
        </CollMvmntDtls>
      </MvmntDtls>
    </SgrtdIndpdntAmt>
  </PrpslDtls>
</TpAndDtls>
</CollPrpsl>

```

## Description - Bilateral Collateral

This example describes an initial Collateral Proposal sent by New Bank to Bank ABC

Margin Call Request ID: MC20110112\_1

Margin Call Response ID: MCR20110112\_1

Party A: New Bank

Party B: Bank ABC

Valuation Date of the Margin Call: 11th January 2011

Agreed Amount: USD\$13,450,000

Standard Settlement Instructions: Account number 123456 at XYZ Bank

## XML Instance

```

<CollPrpsl>
  <TxId>CollProp1241011</TxId>
  <Oblgtn>
    <PtyA>
      <NmAndAdr>
        <Nm>New Bank</Nm>
        <Adr>
          <PstCdId>EC2R 8AH</PstCdId>
          <TwnNm>London</TwnNm>
          <Ctry>GB</Ctry>
        </Adr>
      </NmAndAdr>
    </PtyA>
    <PtyB>
      <NmAndAdr>
        <Nm>Bank ABC</Nm>
        <Adr>

```

```
<PstCdId>1000</PstCdId>
<TwnNm>Brussels</TwnNm>
<Ctry>BE</Ctry>
</Adr>
</NmAndAdr>
</PtyB>
<ValtnDt>
  <Dt>2011-01-11</Dt>
</ValtnDt>
</Oblgtn>
<TpAndDtls>
  <PrpslTp>INIT</PrpslTp>
  <PrpslDtls>
    <CollPrpslDtls>
      <VartnMrgn>
        <AgrdAmt Ccy="USD">13450000</AgrdAmt>
        <MvmntDtls>
          <CollMvmntDtls>
            <Dlvr>
              <MrgnCallReqId>MC20110112_1</MrgnCallReqId>
              <MrgnCallRspnId>MCR20110112_1</MrgnCallRspnId>
              <StdSttlmInstrs>XYZ Bank, Acc no:123456</StdSttlmInstrs>
            </Dlvr>
          </CollMvmntDtls>
        </MvmntDtls>
      </VartnMrgn>
    </CollPrpslDtls>
  </PrpslDtls>
</TpAndDtls>
</CollPrpsl>
</Document>
```



## MX colr.008.001.02 CollateralProposalResponseV02

### Message Functionality

#### Scope

This CollateralProposalResponse message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager to either accept or reject the collateral which has been proposed for the margin call. This message applies to both initial and counter proposals. If the collateral proposal is rejected then a new collateral proposal must be made.

The ISO 20022 Business Application Header must be used

#### Usage

The CollateralProposalResponse message can be sent in response to a previously received CollateralProposal message in order to accept or reject the collateral that has been proposed to cover the margin call.

#### Outline

The MarginCallRequest message is composed of the following message building blocks:

##### A.TransactionIdentification

This building block is mandatory and non repetitive. It contains the unambiguous identification of the transaction as know by the instructing party.

##### B.Obligation

This building block is mandatory and non repetitive. It provides the information such as the identification of the party or parties associated with the collateral agreement, the exposure type and valuation date and contains elements such as:

**B.1 PartyA.**This element is mandatory. It defines the identification of one of the entities associated with the collateral agreement.

**B.2 PartyB.**This element is mandatory. It defines the other entity associated with the collateral agreement.

**B.3 ExposureType.**This element is optional. Specifies the underlying business area/type of trade causing the collateral movement.

**B.4 ValuationDate.**This element is mandatory. It indicates the close of business date that initiating party is valuing the margin call.

##### C.ProposalResponse

This is a mandatory choice element. Provides the collateral proposal response for the segregated independent amount (initial margin) only, or alternatively, the variation margin and optionally the segregated independent amount (initial margin)

##### D.SupplementaryData

This building block is optional and repetitive. It allows provision of additional information that cannot be captured in the structured elements and/or any other specific block.

### Message Rules and Guidelines

#### Rules

##### 1. ProposalRejectionRule

If Status is rejected then RejectionReason or RejectionInformation must be present or both.

(Fatal) Error Code: X00196: "RejectionReason or RejectionInformation must be present or both"

## Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<CollPrpslRspn>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.0</u>		TransactionIdentification	<TxId>	[1..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		Obligation	<Oblgtn>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.0</u>		ProposalResponse	<PrpslRspn>	[1..1]		
<u>3.1</u>	{ Or	CollateralProposalDetails	<CollPrpslDtls>	[1..1]		
<u>3.2</u>		VariationMargin	<VartnMrgn>	[1..1]		
<u>3.3</u>		CollateralProposalIdentification	<CollPrpslId>	[1..1]	Text	
<u>3.4</u>		Type	<Tp>	[1..1]	Code	
<u>3.5</u>		ResponseType	<RspnTp>	[1..1]	Code	
<u>3.6</u>		RejectionReason	<RjctnRsn>	[0..1]	Code	☑ <u>R3</u>
<u>3.7</u>		RejectionInformation	<RjctnInf>	[0..1]	Text	☑ <u>R3</u>
<u>3.8</u>		SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[0..1]		
<u>3.9</u>		CollateralProposalIdentification	<CollPrpslId>	[1..1]	Text	
<u>3.10</u>		Type	<Tp>	[1..1]	Code	
<u>3.11</u>		ResponseType	<RspnTp>	[1..1]	Code	
<u>3.12</u>		RejectionReason	<RjctnRsn>	[0..1]	Code	☑ <u>R3</u>
<u>3.13</u>		RejectionInformation	<RjctnInf>	[0..1]	Text	☑ <u>R3</u>
<u>3.14</u>	Or }	SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[1..1]		
<u>3.15</u>		CollateralProposalIdentification	<CollPrpslId>	[1..1]	Text	
<u>3.16</u>		Type	<Tp>	[1..1]	Code	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.17</u>		ResponseType	<RspnTp>	[1..1]	Code	
<u>3.18</u>		RejectionReason	<RjctnRsn>	[0..1]	Code	<input checked="" type="checkbox"/> <u>R3</u>
<u>3.19</u>		RejectionInformation	<RjctnInf>	[0..1]	Text	<input checked="" type="checkbox"/> <u>R3</u>

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>4.0</u>		SupplementaryData	<SplmtryData>	[0..*]	±	<u>R4</u>

## Rules and Guidelines

### Rules

#### R1 AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components:

INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00008

*This Rule also impacts **Obligation1** Type. Please refer to 'Message Item Types' section p.902 for additional information.*

#### R2 Country ☒

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

(Fatal) Error Code: Sw.Stds.D00004

*This Rule also impacts **Obligation1** Type. Please refer to 'Message Item Types' section p.902 for additional information.*

#### R3 ProposalRejectionRule ☒

If Status is rejected then RejectionReason or RejectionInformation must be present or both.

On Condition

/ResponseType is equal to value 'Rejected'

Following Must be True

/RejectionReason Must be present

Or

/RejectionInformation Must be present

(Fatal) Error Code: Sw.Stds.X00196

#### R4 SupplementaryDataRule

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

## Message Items Description

*The following section identifies the elements of the **CollateralProposalResponseV02** message definition.*

## 1.0 TransactionIdentification <TxId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 2.0 Obligation <Oblgtn>

**Presence:** [1..1]

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

**Type:** This message item is composed of the following *Obligation1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PartyA	<PtyA>	[1..1]	
	ServicingPartyA	<SvcgPtyA>	[0..1]	
	PartyB	<PtyB>	[1..1]	
	ServicingPartyB	<SvcgPtyB>	[0..1]	
	ExposureType	<XpsrTp>	[0..1]	Code
	ValuationDate	<ValtnDt>	[1..1]	

For additional Type information, please refer to *Obligation1* p.902 in 'Message Item Types' section.

## 3.0 ProposalResponse <PrpslRspn>

**Presence:** [1..1]

**Definition:** Details the response to the collateral which has been proposed for the margin call. The proposed collateral can be accepted or rejected.

**Type:** The *ProposalResponse* block is composed of one of the following *CollateralProposalResponse1Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
3.1	{Or	CollateralProposalDetails	<CollPrpslDtls>	[1..1]	
3.14	Or}	SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[1..1]	

### 3.1 CollateralProposalDetails <CollPrpslDtls>

**Presence:** [1..1]

This message item is part of choice 3.0 *ProposalResponse*.

**Definition:** Provides the collateral proposal response for the variation margin and optionally the segregated independent amount.

**Type:** This message item is composed of the following *CollateralProposalResponse1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">3.2</a>		VariationMargin	<VartnMrgn>	[1..1]	
<a href="#">3.8</a>		SegregatedIndependentAmount	<SgrtdIndpdntAmt>	[0..1]	

### 3.2 VariationMargin <VartnMrgn>

**Presence:** [1..1]

**Definition:** Provides the collateral proposal response for the variation margin.

**Type:** This message item is composed of the following *CollateralProposalResponseType1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">3.3</a>		CollateralProposalIdentification	<CollPrpslId>	[1..1]	Text
<a href="#">3.4</a>		Type	<Tp>	[1..1]	Code
<a href="#">3.5</a>		ResponseType	<RspnTp>	[1..1]	Code
<a href="#">3.6</a>		RejectionReason	<RjctnRsn>	[0..1]	Code
<a href="#">3.7</a>		RejectionInformation	<RjctnInf>	[0..1]	Text

**Rule(s):** ProposalRejectionRule ☒

If Status is rejected then RejectionReason or RejectionInformation must be present or both.

(Fatal) Error Code: Sw.Stds.X00196

### 3.3 CollateralProposalIdentification <CollPrpslId>

**Presence:** [1..1]

**Definition:** Unique identifier for a collateral proposal.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 3.4 Type <Tp>

**Presence:** [1..1]

**Definition:** Indicates whether the collateral proposal is an initial or a counter proposal.

**Data Type:** Code

One of the following *CollateralProposalResponse1Code* values must be used:

Code	Name	Definition
COPR	CounterProposal	Indicates that the collateral proposal response is a counter proposal.
INPR	InitialProposal	Indicates that the collateral proposal response is an initial proposal.

### 3.5 ResponseType <RspnTp>

**Presence:** [1..1]

**Definition:** Specifies the status of the collateral proposal.

**Data Type:** Code

*One of the following **Status4Code** values must be used:*

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

### 3.6 RejectionReason <RjctnRsn>

**Presence:** [0..1]

**Impacted by:** ☒ R3

**Definition:** Specifies the reason why the instruction/cancellation request has a rejected status.

**Data Type:** Code

*When this message item is present, one of the following **RejectionReasonV021Code** values must be used:*

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

### 3.7 RejectionInformation <RjctnInf>

**Presence:** [0..1]

**Impacted by:** ☒ R3

**Definition:** Additional information regarding why the collateral proposal has a rejected status.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 3.8 SegregatedIndependentAmount <SgrtdIndpdntAmt>

**Presence:** [0..1]

**Definition:** Provides the collateral proposal response for the segregated independent amount.

**Type:** *This message item is composed of the following **CollateralProposalResponseType1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">3.9</a>		CollateralProposalIdentification	<CollPrpsId>	[1..1]	Text
<a href="#">3.10</a>		Type	<Tp>	[1..1]	Code
<a href="#">3.11</a>		ResponseType	<RspnTp>	[1..1]	Code
<a href="#">3.12</a>		RejectionReason	<RjctnRsn>	[0..1]	Code
<a href="#">3.13</a>		RejectionInformation	<RjctnInf>	[0..1]	Text

**Rule(s):** ProposalRejectionRule ☒

If Status is rejected then RejectionReason or RejectionInformation must be present or both.

(Fatal) Error Code: Sw.Stds.X00196

### 3.9 CollateralProposalIdentification <CollPrpsId>

**Presence:** [1..1]

**Definition:** Unique identifier for a collateral proposal.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 3.10 Type <Tp>

**Presence:** [1..1]

**Definition:** Indicates whether the collateral proposal is an initial or a counter proposal.

**Data Type:** Code

*One of the following CollateralProposalResponse1Code values must be used:*

Code	Name	Definition
COPR	CounterProposal	Indicates that the collateral proposal response is a counter proposal.
INPR	InitialProposal	Indicates that the collateral proposal response is an initial proposal.

### 3.11 ResponseType <RspnTp>

**Presence:** [1..1]

**Definition:** Specifies the status of the collateral proposal.

**Data Type:** Code

*One of the following Status4Code values must be used:*

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

### 3.12 RejectionReason <RjctnRsn>

**Presence:** [0..1]

**Impacted by:** ☒ R3

**Definition:** Specifies the reason why the instruction/cancellation request has a rejected status.

**Data Type:** Code

*When this message item is present, one of the following **RejectionReasonV021Code** values must be used:*

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

### 3.13 RejectionInformation <RjctnInf>

**Presence:** [0..1]

**Impacted by:** ☒ R3

**Definition:** Additional information regarding why the collateral proposal has a rejected status.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 3.14 SegregatedIndependentAmount <SgrtdIndpdntAmt>

**Presence:** [1..1]

*This message item is part of choice 3.0 **ProposalResponse**.*

**Definition:** Provides the collateral proposal response for the segregated independent amount only.

**Type:** *This message item is composed of the following **CollateralProposalResponseType1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./Type
<a href="#">3.15</a>		CollateralProposalIdentification	<CollPrpsId>	[1..1]	Text
<a href="#">3.16</a>		Type	<Tp>	[1..1]	Code
<a href="#">3.17</a>		ResponseType	<RspnTp>	[1..1]	Code
<a href="#">3.18</a>		RejectionReason	<RjctnRsn>	[0..1]	Code
<a href="#">3.19</a>		RejectionInformation	<RjctnInf>	[0..1]	Text



**Rule(s):** ProposalRejectionRule ☒

If Status is rejected then RejectionReason or RejectionInformation must be present or both.

(Fatal) Error Code: Sw.Stds.X00196

### 3.15 CollateralProposalIdentification <CollPrpsId>

**Presence:** [1..1]

**Definition:** Unique identifier for a collateral proposal.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 3.16 Type <Tp>

**Presence:** [1..1]

**Definition:** Indicates whether the collateral proposal is an initial or a counter proposal.

**Data Type:** Code

One of the following *CollateralProposalResponse1Code* values must be used:

Code	Name	Definition
COPR	CounterProposal	Indicates that the collateral proposal response is a counter proposal.
INPR	InitialProposal	Indicates that the collateral proposal response is an initial proposal.

### 3.17 ResponseType <RspnTp>

**Presence:** [1..1]

**Definition:** Specifies the status of the collateral proposal.

**Data Type:** Code

One of the following *Status4Code* values must be used:

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

### 3.18 RejectionReason <RjctnRsn>

**Presence:** [0..1]

**Impacted by:** ☒ R3

**Definition:** Specifies the reason why the instruction/cancellation request has a rejected status.

**Data Type:** Code

When this message item is present, one of the following *RejectionReasonV021Code* values must be used:

Code	Name	Definition
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.

Code	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
ELIG	NonEligibleSecurity	Security is not eligible.
EVNM	UnrecognisedIdentification	Unrecognised event number.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.

### 3.19 RejectionInformation <RjctnInf>

**Presence:** [0..1]

**Impacted by:** ☒ [R3](#)

**Definition:** Additional information regarding why the collateral proposal has a rejected status.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 4.0 SupplementaryData <SplmtryData>

**Presence:** [0..\*]

**Impacted by:** [R4](#)

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

**Type:** This message item is composed of the following *SupplementaryData1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PlaceAndName	<PlcAndNm>	[0..1]	Text
	Envelope	<Envlp>	[1..1]	

For additional Type information, please refer to [SupplementaryData1](#) p.1034 in 'Message Item Types' section.

**Rule(s):** SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 2002 compliant structure(s) to be used in the Envelope element.

## Business Example

### Description - Clearing Solution

On the 21 October 2011, the central counterparty CCP1 sends to clearing member 0000E801 a Collateral Proposal Response(colr.008.001.02) to reject the Collateral Proposal received previously.

Transaction Identification: CollateralProposalResponse1

Party A: CCP1

Party B: Clearing member 0000E801

Linked Reference: CollateralProposal1

Valuation Date: 21 October 2011

Type of Proposal: Initial

Response Type: Rejected

Rejection Reason: Instruction contains invalid message identification, identification is unknown

### XML Instance

```
<CollPrpslRspn>
  <TxId>CollateralProposalResponse1</TxId>
  <Oblgtn>
    <PtyA>
      <PrtryId>
        <Id>CCP1</Id>
        <Issr>CCP1</Issr>
      </PrtryId>
    </PtyA>
    <PtyB>
      <PrtryId>
        <Id>0000E801</Id>
        <Issr>CCP1</Issr>
      </PrtryId>
    </PtyB>
    <ValtnDt>
      <Dt>2011-10-21</Dt>
    </ValtnDt>
  </Oblgtn>
  <PrpslRspn>
    <SgrtdIndpdntAmt>
      <CollPrpslId>CollateralProposal1</CollPrpslId>
      <Tp>INPR</Tp>
      <RspnTp>REJT</RspnTp>
      <RjctnRsn>INID</RjctnRsn>
    </SgrtdIndpdntAmt>
  </PrpslRspn>
</CollPrpslRspn>
```

### Description - Bilateral Collateral

This example describes a Collateral Proposal Response acceptance to an initial proposal sent by New Bank to Bank ABC.

Collateral Proposal ID: CP20110112\_1

Party A: New Bank

Party B: Bank ABC

Type: Initial proposal

Response Type: Accepted (PACK)

### XML Instance

```
<CollPrpslRspn>
  <TxId>CollPropresp1241011</TxId>
  <Oblgtn>
    <PtyA>
      <NmAndAdr>
        <Nm>New Bank</Nm>
```

```
<Adr>
  <PstCdId>EC2R 8AH</PstCdId>
  <TwnNm>London</TwnNm>
  <Ctry>GB</Ctry>
</Adr>
</NmAndAdr>
</PtyA>
<PtyB>
  <NmAndAdr>
    <Nm>Bank ABC</Nm>
    <Adr>
      <PstCdId>1000</PstCdId>
      <TwnNm>Brussels</TwnNm>
      <Ctry>BE</Ctry>
    </Adr>
  </NmAndAdr>
</PtyB>
<ValtnDt>
  <Dt>2011-01-11</Dt>
</ValtnDt>
</Oblgtn>
<PrpslRspn>
  <CollPrpslDtls>
    <VartnMrgn>
      <CollPrpslId>CP20110112_1</CollPrpslId>
      <Tp>INPR</Tp>
      <RspnTp>PACK</RspnTp>
    </VartnMrgn>
  </CollPrpslDtls>
</PrpslRspn>
</CollPrpslRspn>
</Document>
```

## MX colr.010.001.02 CollateralSubstitutionRequestV02

### Message Functionality

#### Scope

This CollateralSubstitutionRequest message is sent by either the collateral giver or its collateral manager to the collateral taker or its collateral manager. It is used to request a substitution of collateral by specifying the collateral to be returned and proposing the new type(s) of collateral to be delivered. Note: There are cases where the collateral taker can initiate the CollateralSubstitutionRequest message, for example in case of breach in the concentration limit. The ISO 20022 Business Application Header must be used

#### Usage

The CollateralSubstitutionRequest message can be sent by either the collateral giver or collateral taker in order to substitute collateral that is already held by the other party.

#### Outline

The CollateralSubstitutionRequest message is composed of the following message building blocks:

##### A.TransactionIdentification

This building block is mandatory and non repetitive. It contains the unambiguous identification of the transaction as know by the instructing party.

##### B.PartyA

This element is mandatory. It defines the identification of one of the entities associated with the collateral agreement.

##### C.PartyB

This element is mandatory. It defines the other entity associated with the collateral agreement.

##### D.Agreement

This building block is optional. It will provide the underlying agreement details.

##### E.CollateralSubstitutionReturnDetails

This is a mandatory element. It provides the details about the collateral that will be returned. It contains elements such as:

**E.1 CollateralSubstitutionSequence.**This element is mandatory. Indicates whether the collateral substitution request is new or updated.

**E.2 SubstitutionRequirement.**This element is mandatory. Cash value of the requested collateral substitution transfer in the base currency.

**E.3 CollateralSubstitutionType.**This element is mandatory. Specifies if the collateral that is substituted was posted against the variation margin or the independent amount.

**E.4 StandardSettlementInstructions.**This element is optional. Identifies the standard settlement instructions.

**E.5 OtherCollateral.**This element is optional. Collateral type is other than securities or cash for example letter of credit.

**E.6 CashCollateral.**This element is optional. Collateral type is cash.

**E.7 SecuritiesCollateral.**This element is optional. Collateral type is securities.

**E.8 ReferenceDetails.**This element is optional. Provides details on the identification of previously sent and/or received message(s), in case of updated substitution request.

## F.CollateralSubstitutionDeliverDetails

This is an optional element. It provides the details about the collateral that will be delivered. It contains elements such as:

**F.1 CollateralSubstitutionSequence.**This element is mandatory. Indicates whether the collateral substitution request is new or updated.

**F.2 SubstitutionRequirement.**This element is mandatory. Cash value of the requested collateral substitution transfer in the base currency.

**F.3 CollateralSubstitutionType.**This element is mandatory. Specifies if the collateral that is substituted was posted against the variation margin or the independent amount.

**F.4 StandardSettlementInstructions.**This element is optional. Identifies the standard settlement instructions.

**F.5 OtherCollateral.**This element is optional. Collateral type is other than securities or cash for example letter of credit.

**F.6 CashCollateral.**This element is optional. Collateral type is cash.

**F.7 SecuritiesCollateral.**This element is optional. Collateral type is securities.

**F.8 ReferenceDetails.**This element is optional. Provides details on the identification of previously sent and/or received message(s), in case of updated substitution request.

## G.SupplementaryData

This building block is optional and repetitive. It allows provision of additional information that cannot be captured in the structured elements and/or any other specific block.

## Message Rules and Guidelines

### Rules

#### 1. SubstitutionRequestSequenceRule

If CollateralSubstitutionRequestSequence equals updated then Reference must be present.

(Fatal) Error Code: X00197: "Reference must be present"

### Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<CollSbstitnReq>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.0</u>		TransactionIdentification	<TxId>	[1..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		PartyA	<PtyA>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.0</u>		ServicingPartyA	<SvchgPtyA>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>4.0</u>		PartyB	<PtyB>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>5.0</u>		ServicingPartyB	<SvchgPtyB>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>6.0</u>		Agreement	<Agrmt>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>7.0</u>		CollateralSubstitutionReturnDetails	<CollSbstitnRtrDtls>	[1..1]		
<u>7.1</u>		CollateralSubstitutionSequence	<CollSbstitnSeq>	[1..1]	Code	
<u>7.2</u>		SubstitutionRequirement	<SbstitnRqrmnt>	[1..1]	Amount	<input checked="" type="checkbox"/> R5, <input checked="" type="checkbox"/> R6
<u>7.3</u>		CollateralSubstitutionType	<CollSbstitnTp>	[1..1]	Code	
<u>7.4</u>		StandardSettlementInstructions	<StdSttlmInstrs>	[0..1]	Text	
<u>7.5</u>		OtherCollateral	<OthrColl>	[0..*]	±	
<u>7.6</u>		CashCollateral	<CshColl>	[0..*]	±	
<u>7.7</u>		SecuritiesCollateral	<SctiesColl>	[0..*]	±	
<u>7.8</u>		ReferenceDetails	<RefDtls>	[0..1]		<input checked="" type="checkbox"/> R4
<u>7.9</u>		CollateralSubstitutionRequestIdentification	<CollSbstitnReqId>	[1..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>7.10</u>		CollateralSubstitutionResponseIdentification	<CollSbstitnRspnId>	[0..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>8.0</u>		CollateralSubstitutionDeliverDetails	<CollSbstitnDlvrDtls>	[0..1]		
<u>8.1</u>		CollateralSubstitutionSequence	<CollSbstitnSeq>	[1..1]	Code	
<u>8.2</u>		SubstitutionRequirement	<SbstitnRqrmnt>	[1..1]	Amount	<input checked="" type="checkbox"/> R5, <input checked="" type="checkbox"/> R6
<u>8.3</u>		CollateralSubstitutionType	<CollSbstitnTp>	[1..1]	Code	
<u>8.4</u>		StandardSettlementInstructions	<StdSttlmInstrs>	[0..1]	Text	
<u>8.5</u>		OtherCollateral	<OthrColl>	[0..*]	±	
<u>8.6</u>		CashCollateral	<CshColl>	[0..*]	±	
<u>8.7</u>		SecuritiesCollateral	<SctiesColl>	[0..*]	±	
<u>8.8</u>		ReferenceDetails	<RefDtls>	[0..1]		<input checked="" type="checkbox"/> R4
<u>8.9</u>		CollateralSubstitutionRequestIdentification	<CollSbstitnReqId>	[1..1]	Text	
<u>8.10</u>		CollateralSubstitutionResponseIdentification	<CollSbstitnRspnId>	[0..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>9.0</u>		SupplementaryData	<SplmtryData>	[0..*]	±	R13

## Rules and Guidelines

### Rules

#### R1 AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.  
(Fatal) Error Code: Sw.Stds.D00008



*This Rule also impacts **PartyIdentification33Choice** Type. Please refer to 'Message Item Types' section p.1057 for additional information.*

*This Rule also impacts **OtherCollateral1** Type. Please refer to 'Message Item Types' section p.882 for additional information.*

**R2 Country** ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).  
(Fatal) Error Code: Sw.Stds.D00004

*This Rule also impacts **PartyIdentification33Choice** Type. Please refer to 'Message Item Types' section p.1057 for additional information.*

*This Rule also impacts **OtherCollateral1** Type. Please refer to 'Message Item Types' section p.882 for additional information.*

**R3 ValidationByTable**

*This Rule also impacts **Agreement2** Type. Please refer to 'Message Item Types' section p.899 for additional information.*

**R4 SubstitutionRequestSequenceRule** ☒

If CollateralSubstitutionRequestSequence equals updated then Reference must be present.

On Condition

/CollateralSubstitutionSequence is equal to value 'Updated'

Following Must be True

/ReferenceDetails Must be present

(Fatal) Error Code: Sw.Stds.X00197

**R5 CurrencyAmount** ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

*This Rule also impacts **OtherCollateral1** Type. Please refer to 'Message Item Types' section p.882 for additional information.*

*This Rule also impacts **CashCollateral1** Type. Please refer to 'Message Item Types' section p.896 for additional information.*

*This Rule also impacts **SecuritiesCollateral1** Type. Please refer to 'Message Item Types' section p.1117 for additional information.*

**R6 ActiveCurrency** ☒

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

(Fatal) Error Code: Sw.Stds.D00005

*This Rule also impacts **OtherCollateral1** Type. Please refer to 'Message Item Types' section p.882 for additional information.*

*This Rule also impacts **CashCollateral1** Type. Please refer to 'Message Item Types' section p.896 for additional information.*

*This Rule also impacts **SecuritiesCollateral1** Type. Please refer to 'Message Item Types' section p.1117 for additional information.*

**R7 DescriptionPresenceRule** ☒

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or

/OtherIdentification[\*] Must be present

(Fatal) Error Code: Sw.Stds.X00192

*This Rule also impacts **SecuritiesCollateralI** Type. Please refer to 'Message Item Types' section p.1117 for additional information.*

**R8 OtherIdentificationPresenceRule** ☒

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

On Condition

/OtherIdentification[\*] is absent

Following Must be True

/ISIN Must be present

Or

/Description Must be present

(Fatal) Error Code: Sw.Stds.X00193

*This Rule also impacts **SecuritiesCollateralI** Type. Please refer to 'Message Item Types' section p.1117 for additional information.*

**R9 ISINPresenceRule** ☒

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

On Condition

/ISIN is absent

Following Must be True

/OtherIdentification[\*] Must be present

Or

/Description Must be present

(Fatal) Error Code: Sw.Stds.X00194

*This Rule also impacts **SecuritiesCollateralI** Type. Please refer to 'Message Item Types' section p.1117 for additional information.*

**R10 DescriptionUsageRule**

Description must be used alone as the last resort.

*This Rule also impacts **SecuritiesCollateralI** Type. Please refer to 'Message Item Types' section p.1117 for additional information.*

**R11 ISINGuideline**

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

*This Rule also impacts **SecuritiesCollateralI** Type. Please refer to 'Message Item Types' section p.1117 for additional information.*

**R12 ActiveOrHistoricCurrency** ☒

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

(Fatal) Error Code: Sw.Stds.D00006

*This Rule also impacts **SecuritiesCollateralI** Type. Please refer to 'Message Item Types' section p.1117 for additional information.*

**R13 SupplementaryDataRule**

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

## Message Items Description

The following section identifies the elements of the **CollateralSubstitutionRequestV02** message definition.

### 1.0 TransactionIdentification <TxId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 2.0 PartyA <PtyA>

**Presence:** [1..1]

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

**Type:** The **PartyA** block is composed of one of the following **PartyIdentification33Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
Or	ProprietaryIdentification	<PrtryId>	[1..1]	
Or}	NameAndAddress	<NmAndAdr>	[1..1]	

For additional Type information, please refer to **PartyIdentification33Choice** p.1057 in 'Message Item Types' section.

### 3.0 ServicingPartyA <SvcgPtyA>

**Presence:** [0..1]

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

**Type:** The **ServicingPartyA** block is composed of one of the following **PartyIdentification33Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
Or	ProprietaryIdentification	<PrtryId>	[1..1]	
Or}	NameAndAddress	<NmAndAdr>	[1..1]	

For additional Type information, please refer to **PartyIdentification33Choice** p.1057 in 'Message Item Types' section.

### 4.0 PartyB <PtyB>

**Presence:** [1..1]

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

**Type:** The **PartyB** block is composed of one of the following **PartyIdentification33Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
Or	ProprietaryIdentification	<PrtryId>	[1..1]	
Or }	NameAndAddress	<NmAndAdr>	[1..1]	

For additional Type information, please refer to **PartyIdentification33Choice** p.1057 in 'Message Item Types' section.

## 5.0 ServicingPartyB <SvcgPtyB>

**Presence:** [0..1]

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

**Type:** The **ServicingPartyB** block is composed of one of the following **PartyIdentification33Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
Or	ProprietaryIdentification	<PrtryId>	[1..1]	
Or }	NameAndAddress	<NmAndAdr>	[1..1]	

For additional Type information, please refer to **PartyIdentification33Choice** p.1057 in 'Message Item Types' section.

## 6.0 Agreement <Agrmt>

**Presence:** [0..1]

**Definition:** Agreement details for the over the counter market.

**Type:** This message item is composed of the following **Agreement2** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	AgreementDetails	<AgrmtDtls>	[1..1]	Text
	AgreementIdentification	<AgrmtId>	[0..1]	Text
	AgreementDate	<AgrmtDt>	[1..1]	DateTime
	BaseCurrency	<BaseCcy>	[1..1]	Code
	AgreementFramework	<AgrmtFrmwk>	[0..1]	

For additional Type information, please refer to **Agreement2** p.899 in 'Message Item Types' section.

## 7.0 CollateralSubstitutionReturnDetails <CollSbstitnRtrDtls>

**Presence:** [1..1]

**Definition:** Provides details about the collateral that will be returned.

**Type:** The **CollateralSubstitutionReturnDetails** block is composed of the following **CollateralSubstitution1** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">7.1</a>		CollateralSubstitutionSequence	<CollSbstitnSeq>	[1..1]	Code
<a href="#">7.2</a>		SubstitutionRequirement	<SbstitnRqrmnt>	[1..1]	Amount
<a href="#">7.3</a>		CollateralSubstitutionType	<CollSbstitnTp>	[1..1]	Code
<a href="#">7.4</a>		StandardSettlementInstructions	<StdSttlmInstrs>	[0..1]	Text
<a href="#">7.5</a>		OtherCollateral	<OthrColl>	[0..*]	±
<a href="#">7.6</a>		CashCollateral	<CshColl>	[0..*]	±
<a href="#">7.7</a>		SecuritiesCollateral	<SctiesColl>	[0..*]	±
<a href="#">7.8</a>		ReferenceDetails	<RefDtls>	[0..1]	

**Rule(s):** SubstitutionRequestSequenceRule ☒

If CollateralSubstitutionRequestSequence equals updated then Reference must be present.

(Fatal) Error Code: Sw.Stds.X00197

## 7.1 CollateralSubstitutionSequence <CollSbstitnSeq>

**Presence:** [1..1]

**Definition:** Indicates whether the collateral substitution request is new or updated.

**Data Type:** Code

One of the following *CollateralSubstitutionSequence1Code* values must be used:

Code	Name	Definition
INIT	Initial	Indicates this is a new collateral substitution request.
UPDD	Updated	Indicates this is an updated collateral substitution request.

## 7.2 SubstitutionRequirement <SbstitnRqrmnt>

**Presence:** [1..1]

**Impacted by:** ☒ R5, ☒ R6

**Definition:** Cash value of the requested collateral substitution transfer in the base currency.

**Data Type:** ActiveCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**7.3 CollateralSubstitutionType <CollSbstitnTp>****Presence:** [1..1]**Definition:** Specifies if the collateral that is substituted was posted against the variation margin or the independent amount.**Data Type:** Code*One of the following **CollateralSubstitutionType1Code** values must be used:*

Code	Name	Definition
ASIA	AgainstSegregatedIndependentAmount	Specifies if the collateral that is substituted was posted against the independent amount.
AVMG	AgainstVariationMargin	Specifies if the collateral that is substituted was posted against the variation margin.

**7.4 StandardSettlementInstructions <StdSttlmInstrs>****Presence:** [0..1]**Definition:** Identifies the standard settlement instructions.**Data Type:** Max140Text
**Format:** maxLength: 140  
 minLength: 1
**7.5 OtherCollateral <OthrColl>****Presence:** [0..\*]**Definition:** Collateral type is other than securities or cash for example letter of credit.**Type:** *This message item is composed of the following **OtherCollateral1** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	LetterOfCreditAmount	<LtrOfCdtAmt>	[0..1]	Amount
	GuaranteeAmount	<GrntAmt>	[0..1]	Amount
	OtherTypeOfCollateral	<OthrTpOfColl>	[0..1]	
	IssueDate	<IsseDt>	[1..1]	
	ExpiryDate	<XpryDt>	[0..1]	

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Issuer	<Issr>	[1..1]	
	ValueDate	<ValDt>	[0..1]	DateTime
	ExchangeRate	<XchgRate>	[0..1]	Rate
	MarketValue	<MktVal>	[0..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate
	CollateralValue	<CollVal>	[1..1]	Amount

For additional Type information, please refer to **OtherCollateral1** p.882 in 'Message Item Types' section.

## 7.6 CashCollateral <CshColl>

**Presence:** [0..\*]

**Definition:** Collateral type is cash.

**Type:** This message item is composed of the following **CashCollateral1** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	DepositAmount	<DpstAmt>	[0..1]	Amount
	DepositType	<DpstTp>	[0..1]	Code
	MaturityDate	<MtrtyDt>	[0..1]	DateTime
	ValueDate	<ValDt>	[0..1]	DateTime
	ExchangeRate	<XchgRate>	[0..1]	Rate
	CollateralValue	<CollVal>	[1..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate

For additional Type information, please refer to **CashCollateral1** p.896 in 'Message Item Types' section.

## 7.7 SecuritiesCollateral <SctiesColl>

**Presence:** [0..\*]

**Definition:** Collateral type is securities.

**Type:** This message item is composed of the following **SecuritiesCollateral1** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	SecurityIdentification	<SctyId>	[1..1]	
	MaturityDate	<MtrtyDt>	[0..1]	
	Quantity	<Qty>	[1..1]	
	Price	<Pric>	[0..1]	
	MarketValue	<MktVal>	[0..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate
	CollateralValue	<CollVal>	[0..1]	Amount

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	ValueDate	<ValDt>	[0..1]	DateTime

For additional Type information, please refer to ***SecuritiesCollateral1*** p.1117 in 'Message Item Types' section.

## 7.8 ReferenceDetails <RefDtIs>

**Presence:** [0..1]

**Impacted by:** ☒ **R4**

**Definition:** Provides details on the identification of previously sent and/or received message(s), in case of updated substitution request.

**Type:** This message item is composed of the following ***Reference17*** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>7.9</u>		CollateralSubstitutionRequestIdentification	<CollSbstitnReqId>	[1..1]	Text
<u>7.10</u>		CollateralSubstitutionResponseIdentification	<CollSbstitnRspnId>	[0..1]	Text

## 7.9 CollateralSubstitutionRequestIdentification <CollSbstitnReqId>

**Presence:** [1..1]

**Definition:** Identification of the collateral substitution request.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 7.10 CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>

**Presence:** [0..1]

**Definition:** Identification of the collateral substitution response.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 8.0 CollateralSubstitutionDeliverDetails <CollSbstitnDlvrDtIs>

**Presence:** [0..1]

**Definition:** Provides details about the collateral that will be delivered.

**Type:** The ***CollateralSubstitutionDeliverDetails*** block is composed of the following ***CollateralSubstitution1*** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>8.1</u>		CollateralSubstitutionSequence	<CollSbstitnSeq>	[1..1]	Code
<u>8.2</u>		SubstitutionRequirement	<SbstitnRqrmnt>	[1..1]	Amount
<u>8.3</u>		CollateralSubstitutionType	<CollSbstitnTp>	[1..1]	Code
<u>8.4</u>		StandardSettlementInstructions	<StdSttlmInstrs>	[0..1]	Text



Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
8.5		OtherCollateral	<OthrColl>	[0..*]	±
8.6		CashCollateral	<CshColl>	[0..*]	±
8.7		SecuritiesCollateral	<SctiesColl>	[0..*]	±
8.8		ReferenceDetails	<RefDtls>	[0..1]	

**Rule(s):** SubstitutionRequestSequenceRule ☒

If CollateralSubstitutionRequestSequence equals updated then Reference must be present.

(Fatal) Error Code: Sw.Stds.X00197

## 8.1 CollateralSubstitutionSequence <CollSbstitnSeq>

**Presence:** [1..1]

**Definition:** Indicates whether the collateral substitution request is new or updated.

**Data Type:** Code

One of the following *CollateralSubstitutionSequence1Code* values must be used:

Code	Name	Definition
INIT	Initial	Indicates this is a new collateral substitution request.
UPDD	Updated	Indicates this is an updated collateral substitution request.

## 8.2 SubstitutionRequirement <SbstitnRqrmnt>

**Presence:** [1..1]

**Impacted by:** ☒ R5, ☒ R6

**Definition:** Cash value of the requested collateral substitution transfer in the base currency.

**Data Type:** ActiveCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by **ActiveCurrencyCode**.

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

### 8.3 CollateralSubstitutionType <CollSbstitnTp>

**Presence:** [1..1]

**Definition:** Specifies if the collateral that is substituted was posted against the variation margin or the independent amount.

**Data Type:** Code

One of the following *CollateralSubstitutionType1Code* values must be used:

Code	Name	Definition
ASIA	AgainstSegregatedIndependentAmount	Specifies if the collateral that is substituted was posted against the independent amount.
AVMG	AgainstVariationMargin	Specifies if the collateral that is substituted was posted against the variation margin.

### 8.4 StandardSettlementInstructions <StdSttlmInstrs>

**Presence:** [0..1]

**Definition:** Identifies the standard settlement instructions.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

### 8.5 OtherCollateral <OthrColl>

**Presence:** [0..\*]

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

**Type:** This message item is composed of the following *OtherCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	LetterOfCreditAmount	<LtrOfCdtAmt>	[0..1]	Amount
	GuaranteeAmount	<GrntAmt>	[0..1]	Amount
	OtherTypeOfCollateral	<OthrTpOfColl>	[0..1]	
	IssueDate	<IsseDt>	[1..1]	
	ExpiryDate	<XpryDt>	[0..1]	
	Issuer	<Issr>	[1..1]	
	ValueDate	<ValDt>	[0..1]	DateTime
	ExchangeRate	<XchgRate>	[0..1]	Rate
	MarketValue	<MktVal>	[0..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate
	CollateralValue	<CollVal>	[1..1]	Amount

For additional Type information, please refer to *OtherCollateral1* p.882 in 'Message Item Types' section.

### 8.6 CashCollateral <CshColl>

**Presence:** [0..\*]

**Definition:** Collateral type is cash.

**Type:** This message item is composed of the following *CashCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	DepositAmount	<DpstAmt>	[0..1]	Amount
	DepositType	<DpstTp>	[0..1]	Code
	MaturityDate	<MtrtryDt>	[0..1]	DateTime
	ValueDate	<ValDt>	[0..1]	DateTime
	ExchangeRate	<XchgRate>	[0..1]	Rate
	CollateralValue	<CollVal>	[1..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate

For additional Type information, please refer to *CashCollateral1* p.896 in 'Message Item Types' section.

## 8.7 SecuritiesCollateral <SctiesColl>

**Presence:** [0..\*]

**Definition:** Collateral type is securities.

**Type:** This message item is composed of the following *SecuritiesCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	SecurityIdentification	<SctyId>	[1..1]	
	MaturityDate	<MtrtryDt>	[0..1]	
	Quantity	<Qty>	[1..1]	
	Price	<Pric>	[0..1]	
	MarketValue	<MktVal>	[0..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate
	CollateralValue	<CollVal>	[0..1]	Amount
	ValueDate	<ValDt>	[0..1]	DateTime

For additional Type information, please refer to *SecuritiesCollateral1* p.1117 in 'Message Item Types' section.

## 8.8 ReferenceDetails <RefDtls>

**Presence:** [0..1]

**Impacted by:** ☒ R4

**Definition:** Provides details on the identification of previously sent and/or received message(s), in case of updated substitution request.

**Type:** This message item is composed of the following *Reference17* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
8.9		CollateralSubstitutionRequestIdentification	<CollSbstitnReqId>	[1..1]	Text

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>8.10</u>		CollateralSubstitutionResponseIdentification	<CollSbstitnRspnId>	[0..1]	Text

## 8.9 CollateralSubstitutionRequestIdentification <CollSbstitnReqId>

**Presence:** [1..1]

**Definition:** Identification of the collateral substitution request.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 8.10 CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>

**Presence:** [0..1]

**Definition:** Identification of the collateral substitution response.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 9.0 SupplementaryData <SplmtryData>

**Presence:** [0..\*]

**Impacted by:** [R13](#)

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

**Type:** This message item is composed of the following *SupplementaryData1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PlaceAndName	<PlcAndNm>	[0..1]	Text
	Envelope	<Envlp>	[1..1]	

For additional Type information, please refer to [SupplementaryData1](#) p.1034 in 'Message Item Types' section.

**Rule(s):** SupplementaryDataRule

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

## Business Example

### Description - Clearing Solution

On the 26 October 2011, the clearing member 0000E801 sends to central counterparty CCP1 a Collateral Substitution Request (colr.010.001.02) to ask for the substitution of the cash collateral with securities collateral.

Transaction Identification: CollateralSubstitutionRequest1

Party A: CCP1

Party B: Clearing member 0000E801

**Return Details:**

CollateralSubstitutionSequence: Initial

Substitution requirements: EUR 2900000

SubstitutionType: Even if not relevant for Clearing, this field being mandatory, one of the two values must be selected, for example ASIA (Against Segregated Independent amount).

Cash Collateral amount: EUR 2900000

Collateral value: EUR 2900000

**Deliver Details:**

CollateralSubstitutionSequence: Initial

Substitution requirements: EUR 2900000

SubstitutionType: Even if not relevant for Clearing, this field being mandatory, one of the two values must be selected, for example ASIA (Against Segregated Independent amount).

Security identification: GB0007123466

Unit: 29000

Collateral value: EUR 2900000

## XML Instance

```
<CollSbsttnReq>
  <TxId>CollateralSubstitutionRequest1</TxId>
  <PtyA>
    <PrtryId>
      <Id>CCP1</Id>
      <Issr>0000E801</Issr>
    </PrtryId>
  </PtyA>
  <PtyB>
    <PrtryId>
      <Id>0000E801</Id>
      <Issr>CCP1</Issr>
    </PrtryId>
  </PtyB>
  <CollSbsttnRtrDtls>
    <CollSbsttnSeq>INIT</CollSbsttnSeq>
    <SbsttnRqrmnt Ccy="EUR">2900000</SbsttnRqrmnt>
    <CollSbsttnTp>ASIA</CollSbsttnTp>
    <CshColl>
      <DpstAmt Ccy="EUR">2900000</DpstAmt>
      <CollVal Ccy="EUR">2900000</CollVal>
    </CshColl>
  </CollSbsttnRtrDtls>
  <CollSbsttnDlvrDtls>
    <CollSbsttnSeq>INIT</CollSbsttnSeq>
    <SbsttnRqrmnt Ccy="EUR">2900000</SbsttnRqrmnt>
    <CollSbsttnTp>ASIA</CollSbsttnTp>
    <SctiesColl>
      <SctyId>
        <ISIN>GB0007123466</ISIN>
      </SctyId>
      <Qty>
        <Unit>29000</Unit>
      </Qty>
      <CollVal Ccy="EUR">2900000</CollVal>
    </SctiesColl>
  </CollSbsttnDlvrDtls>
</CollSbsttnReq>
```

## Description - Bilateral Collateral

This example describes a new Collateral Substitution Request sent by Bank ABC to BANKBEBB based on an ISDA agreement framework

Party A: Bank ABC

Party B: BANKBEBB

Substitution Requirement: EUR11,000,000

Collateral Substitution Type: The collateral that is substituted was posted against the variation margin

Collateral to be Returned: Cash collateral EUR11,000,000

Collateral to be Delivered: Bank Guarantee EUR5,500,000 & Cash collateral USD6,000,000

## XML Instance

```
<CollSbsttnReq>
  <TxId>CollSubstReq1241011</TxId>
  <PtyA>
    <NmAndAdr>
      <Nm>BankABC</Nm>
      <Adr>
        <PstCdId>xxx</PstCdId>
        <TwnNm>xxx</TwnNm>
        <Ctry>GB</Ctry>
      </Adr>
    </NmAndAdr>
  </PtyA>
  <PtyB>
    <AnyBIC>BANKBEBB</AnyBIC>
  </PtyB>
  <Agrmt>
    <AgrmtDtls>Bank ABC vs Bank BEBBE ISDA CSA</AgrmtDtls>
    <AgrmtId>BankABC_BankBEBEE</AgrmtId>
    <AgrmtDt>1984-12-01</AgrmtDt>
    <BaseCcy>USD</BaseCcy>
    <AgrmtFrmwk>
      <AgrmtFrmwk>ISDA</AgrmtFrmwk>
    </AgrmtFrmwk>
  </Agrmt>
  <CollSbsttnRtrDtls>
    <CollSbsttnSeq>INIT</CollSbsttnSeq>
    <SbsttnRqrmnt Ccy="EUR">11000000</SbsttnRqrmnt>
    <CollSbsttnTp>AVMG</CollSbsttnTp>
    <StdSttlmInstrs>free format ssi field</StdSttlmInstrs>
    <CshColl>
      <DpstAmt Ccy="EUR">11000000</DpstAmt>
      <CollVal Ccy="EUR">11000000</CollVal>
      <Hrcut>0</Hrcut>
    </CshColl>
  </CollSbsttnRtrDtls>
  <CollSbsttnDlvrDtls>
    <CollSbsttnSeq>INIT</CollSbsttnSeq>
    <SbsttnRqrmnt Ccy="EUR">11000000</SbsttnRqrmnt>
    <CollSbsttnTp>AVMG</CollSbsttnTp>
    <StdSttlmInstrs>xxxx</StdSttlmInstrs>
  </CollSbsttnDlvrDtls>
</CollSbsttnReq>
```

```
<OthrColl>
  <GrntAmt Ccy="EUR">5500000</GrntAmt>
  <IsseDt>
    <Dt>2011-01-11</Dt>
  </IsseDt>
  <Issr>
    <AnyBIC>BANKBEBB</AnyBIC>
  </Issr>
  <CollVal Ccy="EUR">5500000</CollVal>
</OthrColl>
<CshColl>
  <DpstAmt Ccy="USD">6000000</DpstAmt>
  <CollVal Ccy="USD">6000000</CollVal>
</CshColl>
</CollSbstitnDlvrDtls>
</CollSbstitnReq>
</Document>
```

## MX colr.011.001.02 CollateralSubstitutionResponseV02

### Message Functionality

#### Scope

This message is sent by either the collateral taker or its collateral manager to the collateral giver or its collateral manager. This is a response to the CollateralSubstitutionRequest message and the collateral proposed in the substitution request can be accepted or rejected. If the collateral proposed is rejected then a new CollateralSubstitutionRequest should be sent. Note: There are cases where the collateral giver will send this message when the collateral taker has initiated the CollateralSubstitutionRequest message, for example in case of breach in the concentration limit. The ISO 20022 Business Application Header must be used

#### Usage

This is a response to the CollateralSubstitutionRequest message and the collateral proposed in the substitution request can be accepted or rejected.

#### Outline

The CollateralSubstitutionRequest message is composed of the following message building blocks:

##### A.TransactionIdentification

This building block is mandatory and non repetitive. It contains the unambiguous identification of the transaction as know by the instructing party.

##### B.PartyA

This element is mandatory. It defines the identification of one of the entities associated with the collateral agreement.

##### C.PartyB

This element is mandatory. It defines the other entity associated with the collateral agreement.

##### D.Agreement

This building block is optional. It will provide the underlying agreement details.

##### E.SubstitutionResponseDetails

This is a mandatory element. It provides the details about the collateral substitution response. It contains elements such as:

**E.1 ResponseType.** This element is mandatory. Indicates if the substitution request was accepted or rejected.

**E.2 CollateralSubstitutionAcceptanceDetails.** This element is optional. Provides details about the accepted collateral substitution including the CollateralSubstitutionRequestIdentification and optionally the AcceptedAmount.

**E.3 CollateralSubstitutionRejectionDetails.** This element is optional. Provides details about the rejected collateral substitution including the CollateralSubstitutionRequestIdentification, the RejectedAmount and the RejectionReason with optionally RejectionReasonInformation.

##### F.SupplementaryData

This building block is optional and repetitive. It allows provision of additional information that cannot be captured in the structured elements and/or any other specific block.



## Message Rules and Guidelines

### Rules

#### 1. CollateralSubstitutionAcceptancePresenceRule

If Response Type equals Accepted then CollateralSubstitutionAcceptanceDetails must be present.  
(Fatal) Error Code: X00198: "CollateralSubstitutionAcceptance must be present"

#### 2. CollateralSubstitutionRejectionPresenceRule

If Response Type equals Rejected then CollateralSubstitutionRejectionDetails must be present.  
(Fatal) Error Code: X00199: "CollateralSubstitutionRejection must be present"

### Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<CollSbstitnRspn>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.0</u>		TransactionIdentification	<TxId>	[1..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		PartyA	<PtyA>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.0</u>		ServicingPartyA	<SvcgPtyA>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>4.0</u>		PartyB	<PtyB>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>5.0</u>		ServicingPartyB	<SvcgPtyB>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>6.0</u>		Agreement	<Agrmt>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>7.0</u>		SubstitutionResponseDetails	<SbstitnRspnDtls>	[1..1]		
<u>7.1</u>		ResponseType	<RspnTp>	[1..1]	Code	
<u>7.2</u>		CollateralSubstitutionAcceptanceDetails	<CollSbstitnAcptncD tls>	[0..1]		<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<u>7.3</u>		CollateralSubstitutionRequestIdentifica tion	<CollSbstitnReqId>	[1..1]	Text	
<u>7.4</u>		AcceptedAmount	<AccptdAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<u>7.5</u>		CollateralSubstitutionRejectionDetails	<CollSbstitnRjctnDtls >	[0..1]		<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<u>7.6</u>		CollateralSubstitutionRequestIdentifica tion	<CollSbstitnReqId>	[1..1]	Text	
<u>7.7</u>		RejectedAmount	<RjctdAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<u>7.8</u>		RejectionReason	<RjctnRsn>	[1..1]	Code	
<u>7.9</u>		RejectionReasonInformation	<RjctnRsnInf>	[0..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>8.0</u>		SupplementaryData	<SplmtryData>	[0..*]	±	R8

## Rules and Guidelines

### Rules

#### R1 AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00008

*This Rule also impacts **PartyIdentification33Choice** Type. Please refer to 'Message Item Types' section p.1057 for additional information.*

#### R2 Country ☒

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

(Fatal) Error Code: Sw.Stds.D00004

*This Rule also impacts **PartyIdentification33Choice** Type. Please refer to 'Message Item Types' section p.1057 for additional information.*

#### R3 ValidationByTable

*This Rule also impacts **Agreement2** Type. Please refer to 'Message Item Types' section p.899 for additional information.*

#### R4 CollateralSubstitutionAcceptancePresenceRule ☒

If Response Type equals Accepted then CollateralSubstitutionAcceptanceDetails must be present.

On Condition

/ResponseType is equal to value 'Accepted'

Following Must be True

/CollateralSubstitutionAcceptanceDetails Must be present

And

/CollateralSubstitutionRejectionDetails Must be absent

(Fatal) Error Code: Sw.Stds.X00198

#### R5 CollateralSubstitutionRejectionPresenceRule ☒

If Response Type equals Rejected then CollateralSubstitutionRejectionDetails must be present.

On Condition

/ResponseType is equal to value 'Rejected'

Following Must be True

/CollateralSubstitutionRejectionDetails Must be present

And

/CollateralSubstitutionAcceptanceDetails Must be absent

(Fatal) Error Code: Sw.Stds.X00199

#### R6 CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

#### R7 ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**R8 SupplementaryDataRule**

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

## Message Items Description

The following section identifies the elements of the *CollateralSubstitutionResponseV02* message definition.

### 1.0 TransactionIdentification <TxId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 2.0 PartyA <PtyA>

**Presence:** [1..1]

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

**Type:** The *PartyA* block is composed of one of the following *PartyIdentification33Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
Or	ProprietaryIdentification	<PrtryId>	[1..1]	
Or}	NameAndAddress	<NmAndAdr>	[1..1]	

For additional Type information, please refer to *PartyIdentification33Choice* p.1057 in 'Message Item Types' section.

### 3.0 ServicingPartyA <SvcgPtyA>

**Presence:** [0..1]

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

**Type:** The *ServicingPartyA* block is composed of one of the following *PartyIdentification33Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
Or	ProprietaryIdentification	<PrtryId>	[1..1]	
Or}	NameAndAddress	<NmAndAdr>	[1..1]	

For additional Type information, please refer to *PartyIdentification33Choice* p.1057 in 'Message Item Types' section.

### 4.0 PartyB <PtyB>

**Presence:** [1..1]

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

**Type:** The *PartyB* block is composed of one of the following *PartyIdentification33Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
Or	ProprietaryIdentification	<PrtryId>	[1..1]	
Or}	NameAndAddress	<NmAndAdr>	[1..1]	

For additional Type information, please refer to **PartyIdentification33Choice** p.1057 in 'Message Item Types' section.

## 5.0 ServicingPartyB <SvcgPtyB>

**Presence:** [0..1]

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

**Type:** The **ServicingPartyB** block is composed of one of the following **PartyIdentification33Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
Or	ProprietaryIdentification	<PrtryId>	[1..1]	
Or}	NameAndAddress	<NmAndAdr>	[1..1]	

For additional Type information, please refer to **PartyIdentification33Choice** p.1057 in 'Message Item Types' section.

## 6.0 Agreement <Agrmt>

**Presence:** [0..1]

**Definition:** Agreement details for the over the counter market.

**Type:** This message item is composed of the following **Agreement2** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	AgreementDetails	<AgrmtDtls>	[1..1]	Text
	AgreementIdentification	<AgrmtId>	[0..1]	Text
	AgreementDate	<AgrmtDt>	[1..1]	DateTime
	BaseCurrency	<BaseCcy>	[1..1]	Code
	AgreementFramework	<AgrmtFrmwk>	[0..1]	

For additional Type information, please refer to **Agreement2** p.899 in 'Message Item Types' section.

## 7.0 SubstitutionResponseDetails <SbstitnRspnDtls>

**Presence:** [1..1]

**Definition:** Provides details about the collateral substitution response.

**Type:** The **SubstitutionResponseDetails** block is composed of the following **SubstitutionResponse1** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>7.1</u>		ResponseType	<RspnTp>	[1..1]	Code

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">7.2</a>		CollateralSubstitutionAcceptanceDetails	<CollSbstitnAccptncDtls>	[0..1]	
<a href="#">7.5</a>		CollateralSubstitutionRejectionDetails	<CollSbstitnRjctnDtls>	[0..1]	

**Rule(s):** CollateralSubstitutionAcceptancePresenceRule ☒

If Response Type equals Accepted then CollateralSubstitutionAcceptanceDetails must be present.  
(Fatal) Error Code: Sw.Stds.X00198

CollateralSubstitutionRejectionPresenceRule ☒

If Response Type equals Rejected then CollateralSubstitutionRejectionDetails must be present.  
(Fatal) Error Code: Sw.Stds.X00199

## 7.1 ResponseType <RspnTp>

**Presence:** [1..1]

**Definition:** Indicates if the substitution request was accepted or rejected.

**Data Type:** Code

One of the following *Status4Code* values must be used:

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

## 7.2 CollateralSubstitutionAcceptanceDetails <CollSbstitnAccptncDtls>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Provides details about the accepted collateral substitution.

**Type:** This message item is composed of the following *CollateralSubstitutionResponse1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">7.3</a>		CollateralSubstitutionRequestIdentification	<CollSbstitnReqId>	[1..1]	Text
<a href="#">7.4</a>		AcceptedAmount	<AccptdAmt>	[0..1]	Amount

## 7.3 CollateralSubstitutionRequestIdentification <CollSbstitnReqId>

**Presence:** [1..1]

**Definition:** Reference to the collateral substitution request identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 7.4 AcceptedAmount <AccptdAmt>

**Presence:** [0..1]

**Impacted by:** ☒ R6, ☒ R7

**Definition:** Provides the accepted collateral substitution amount.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 7.5 CollateralSubstitutionRejectionDetails <CollSbstitnRjctnDtls>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Provides details about the rejected collateral substitution.

**Type:** *This message item is composed of the following **CollateralSubstitutionResponse2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">7.6</a>		CollateralSubstitutionRequestIdentification	<CollSbstitnReqId>	[1..1]	Text
<a href="#">7.7</a>		RejectedAmount	<RjctdAmt>	[1..1]	Amount
<a href="#">7.8</a>		RejectionReason	<RjctnRsn>	[1..1]	Code
<a href="#">7.9</a>		RejectionReasonInformation	<RjctnRsnInf>	[0..1]	Text

## 7.6 CollateralSubstitutionRequestIdentification <CollSbstitnReqId>

**Presence:** [1..1]

**Definition:** Reference to the collateral substitution request identification.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 7.7 RejectedAmount <RjctdAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R6, ☒ R7

**Definition:** Specifies the collateral substitution amount that is rejected.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 7.8 RejectionReason <RjctnRsn>

**Presence:** [1..1]

**Definition:** Specifies the reasons why the collateral substitution is rejected.

**Data Type:** Code

*One of the following **RejectionReasonV021Code** values must be used:*

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

## 7.9 RejectionReasonInformation <RjctnRsnInf>

**Presence:** [0..1]

**Definition:** Provides additional information about the collateral substitution request rejection.



**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

## 8.0 SupplementaryData <SplmtryData>

**Presence:** [0..\*]

**Impacted by:** R8

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

**Type:** This message item is composed of the following *SupplementaryData1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PlaceAndName	<PlcAndNm>	[0..1]	Text
	Envelope	<Envlp>	[1..1]	

For additional Type information, please refer to *SupplementaryData1* p.1034 in 'Message Item Types' section.

**Rule(s):** SupplementaryDataRule

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

## Business Example

### Description - Clearing Solution

On the 26 October 2011, central counterparty CCP1 sends to the clearing member 0000E801 a Collateral Substitution Response (colr.011.001.02) to notify the acceptance of the substitution.

Transaction Identification: CollateralSubstitutionResponse1

Party A: CCP1

Party B: Clearing member 0000E801

Response Details: Accepted

Linked Reference: CollateralSubstitutionRequest1

Substitution Amount accepted: EUR2900000

### XML Instance

```
<CollSbstitnRspn>
  <TxId>CollateralSubstitutionResponse1</TxId>
  <PtyA>
    <PrtryId>
      <Id>CCP1</Id>
      <Issr>CCP1</Issr>
    </PrtryId>
  </PtyA>
  <PtyB>
    <PrtryId>
      <Id>0000E801</Id>
      <Issr>CCP1</Issr>
    </PrtryId>
  </PtyB>
  <SbstitnRspnDtls>
```

```
<RspnTp>PACK</RspnTp>
<CollSbstitnAcptncDtls>
  <CollSbstitnReqId>CollateralSubstitutionRequest1</CollSbstitnReqId>
  <AcptdAmt Ccy="EUR">2900000</AcptdAmt>
</CollSbstitnAcptncDtls>
</SbstitnRspnDtls>
</CollSbstitnRspn>
```

## Description - Bilateral Collateral

This example describes a Collateral Substitution Response acceptance sent by Bank ABC to BANKBEBB

Party A: Bank ABC

Party B: BANKBEBB

Response Type: Accepted Collateral Substitution

Request ID: SUBS\_123

Collateral Substitution Acceptance Amount: USD5,000,000

## XML Instance

```
<CollSbstitnRspn>
  <TxId>CollSubstResp1241011</TxId>
  <PtyA>
    <PrtryId>
      <Id>BANK ABC</Id>
      <Issr>Bank ABC List</Issr>
    </PrtryId>
  </PtyA>
  <PtyB>
    <AnyBIC>BANKBEBB</AnyBIC>
  </PtyB>
  <SbstitnRspnDtls>
    <RspnTp>PACK</RspnTp>
    <CollSbstitnAcptncDtls>
      <CollSbstitnReqId>SUBS_123</CollSbstitnReqId>
      <AcptdAmt Ccy="USD">5000000</AcptdAmt>
    </CollSbstitnAcptncDtls>
  </SbstitnRspnDtls>
</CollSbstitnRspn>
</Document>
```

## MX colr.012.001.02 CollateralSubstitutionConfirmationV02

### Message Functionality

#### Scope

This CollateralSubstitutionConfirmation message is sent by:

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

This message confirms the collateral delivery. The collateral taker will only release the return of collateral when the new piece of collateral is received. The collateral giver sends the collateral taker the notification that the collateral substitution (that is new piece(s) of collateral) have been released. In the event that multiple pieces of collateral are being delivered in place of the collateral due to be returned by the giver, this message should only be generated once all collateral pieces have been agreed between both parties. Then the taker confirms that the collateral substitution (that is all pieces have been received) and acknowledges return of collateral.

The ISO 20022 Business Application Header must be used

#### Usage

This message confirms the collateral delivery. The collateral taker will only release the return of collateral when the new piece of collateral is received. The collateral giver sends the collateral taker the notification that the collateral substitution (that is new piece(s) of collateral) have been released.

#### Outline

The CollateralSubstitutionConfirmation message is composed of the following message building blocks:

##### A.TransactionIdentification

This building block is mandatory and non repetitive. It contains the unambiguous identification of the transaction as know by the instructing party.

##### B.PartyA

This element is mandatory. It defines the identification of one of the entities associated with the collateral agreement.

##### C.PartyB

This element is mandatory. It defines the other entity associated with the collateral agreement.

##### D.Agreement

This building block is optional. It will provide the underlying agreement details.

##### E.ConfirmationDetails

This is a mandatory element. It provides the details about the status of the collateral substitution. This includes elements such as:

**E.1 CollateralSubstitutionRequestIdentification.** This element is mandatory. Reference to the collateral substitution request identification.

**E.2 CollateralSubstitutionResponseIdentification.** This element is optional. Reference to the collateral substitution response identification.

**E.3 ConfirmationType.** This element is mandatory. Provides details about the status of the collateral substitution, either released or returned.

**E.4 Comment.** This element is optional. Allows to provides additional comments on the collateral substitution status.

## F.SupplementaryData

This building block is optional and repetitive. It allows provision of additional information that cannot be captured in the structured elements and/or any other specific block.

### Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<CollSbstitnConf>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.0</u>		TransactionIdentification	<TxId>	[1..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		PartyA	<PtyA>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.0</u>		ServicingPartyA	<SvcgPtyA>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>4.0</u>		PartyB	<PtyB>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>5.0</u>		ServicingPartyB	<SvcgPtyB>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>6.0</u>		Agreement	<Agrmt>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>7.0</u>		ConfirmationDetails	<ConfDtls>	[1..1]		
<u>7.1</u>		CollateralSubstitutionRequestIdentificatio n	<CollSbstitnReqId>	[1..1]	Text	
<u>7.2</u>		CollateralSubstitutionResponseIdentificati on	<CollSbstitnRspnId>	[0..1]	Text	
<u>7.3</u>		ConfirmationType	<ConfTp>	[1..1]	Code	
<u>7.4</u>		Comment	<Cmnt>	[0..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>8.0</u>		SupplementaryData	<SplmtryData>	[0..*]	±	<u>R4</u>

## Rules and Guidelines

### Rules

#### R1 AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components:

INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00008

*This Rule also impacts **PartyIdentification33Choice** Type. Please refer to 'Message Item Types' section p.1057 for additional information.*

#### R2 Country ☒

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

(Fatal) Error Code: Sw.Stds.D00004

*This Rule also impacts **PartyIdentification33Choice** Type. Please refer to 'Message Item Types' section p.1057 for additional information.*

#### R3 ValidationByTable

*This Rule also impacts **Agreement2** Type. Please refer to 'Message Item Types' section p.899 for additional information.*

**R4 SupplementaryDataRule**

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

## Message Items Description

The following section identifies the elements of the *CollateralSubstitutionConfirmationV02* message definition.

### 1.0 TransactionIdentification <TxId>

**Presence:** [1..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 2.0 PartyA <PtyA>

**Presence:** [1..1]

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

**Type:** The *PartyA* block is composed of one of the following *PartyIdentification33Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
Or	ProprietaryIdentification	<PrtryId>	[1..1]	
Or}	NameAndAddress	<NmAndAdr>	[1..1]	

For additional Type information, please refer to *PartyIdentification33Choice* p.1057 in 'Message Item Types' section.

### 3.0 ServicingPartyA <SvcgPtyA>

**Presence:** [0..1]

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

**Type:** The *ServicingPartyA* block is composed of one of the following *PartyIdentification33Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
Or	ProprietaryIdentification	<PrtryId>	[1..1]	
Or}	NameAndAddress	<NmAndAdr>	[1..1]	

For additional Type information, please refer to *PartyIdentification33Choice* p.1057 in 'Message Item Types' section.

### 4.0 PartyB <PtyB>

**Presence:** [1..1]

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

**Type:** The *PartyB* block is composed of one of the following *PartyIdentification33Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
Or	ProprietaryIdentification	<PrtryId>	[1..1]	
Or}	NameAndAddress	<NmAndAdr>	[1..1]	

For additional Type information, please refer to **PartyIdentification33Choice** p.1057 in 'Message Item Types' section.

## 5.0 ServicingPartyB <SvcgPtyB>

**Presence:** [0..1]

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

**Type:** The **ServicingPartyB** block is composed of one of the following **PartyIdentification33Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
Or	ProprietaryIdentification	<PrtryId>	[1..1]	
Or}	NameAndAddress	<NmAndAdr>	[1..1]	

For additional Type information, please refer to **PartyIdentification33Choice** p.1057 in 'Message Item Types' section.

## 6.0 Agreement <Agrmt>

**Presence:** [0..1]

**Definition:** Agreement details for the over the counter market.

**Type:** This message item is composed of the following **Agreement2** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	AgreementDetails	<AgrmtDtls>	[1..1]	Text
	AgreementIdentification	<AgrmtId>	[0..1]	Text
	AgreementDate	<AgrmtDt>	[1..1]	DateTime
	BaseCurrency	<BaseCcy>	[1..1]	Code
	AgreementFramework	<AgrmtFrmwk>	[0..1]	

For additional Type information, please refer to **Agreement2** p.899 in 'Message Item Types' section.

## 7.0 ConfirmationDetails <ConfDtls>

**Presence:** [1..1]

**Definition:** Provides the status about the collateral substitution.

**Type:** The **ConfirmationDetails** block is composed of the following **CollateralConfirmation1** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
7.1		CollateralSubstitutionRequestIdentification	<CollSbstitnReqId>	[1..1]	Text

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">7.2</a>		CollateralSubstitutionResponseIdentification	<CollSbstitnRspnId>	[0..1]	Text
<a href="#">7.3</a>		ConfirmationType	<ConfTp>	[1..1]	Code
<a href="#">7.4</a>		Comment	<Cmnt>	[0..1]	Text

## 7.1 CollateralSubstitutionRequestIdentification <CollSbstitnReqId>

**Presence:** [1..1]

**Definition:** Reference to the collateral substitution request identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 7.2 CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>

**Presence:** [0..1]

**Definition:** Reference to the collateral substitution response identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 7.3 ConfirmationType <ConfTp>

**Presence:** [1..1]

**Definition:** Provides details about the status of the collateral substitution, either released or returned.

**Data Type:** Code

*One of the following **CollateralSubstitutionConfirmation1Code** values must be used:*

Code	Name	Definition
CREL	CollateralSubstitutionReleased	Notification that the collateral substitution, that is new piece(s) of collateral, have been released.
CRET	CollateralSubstitutionReturned	Confirmation that the collateral substitution, that is new piece(s) of collateral, have been received.

## 7.4 Comment <Cmnt>

**Presence:** [0..1]

**Definition:** Allows to provides additional comments on the collateral substitution status.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

## 8.0 SupplementaryData <SplmtryData>

**Presence:** [0..\*]

**Impacted by:** [R4](#)

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



**Type:** This message item is composed of the following *SupplementaryData1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PlaceAndName	<PlcAndNm>	[0..1]	Text
	Envelope	<Envlp>	[1..1]	

For additional Type information, please refer to *SupplementaryData1* p.1034 in 'Message Item Types' section.

**Rule(s):** SupplementaryDataRule

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

## Business Example

### Description - Clearing Solution

On the 29 October 2011, central counterparty CCP1 sends to the clearing member 0000E801 a Collateral Substitution Confirmation (colr.012.001.02) to confirm the receipt of the securities collateral.

Transaction Identification: CollateralSubstitutionResponse1

Party A: CCP1

Party B: Clearing member 0000E801

Linked References: CollateralSubstitutionRequest1 and CollateralSubstitutionResponse1

Confirmation type: Collateral Substitution Returned (Confirmation that the collateral substitution, that is new piece(s) of collateral, has been received)

### XML Instance

```
<CollSbstitnConf>
  <TxId>CollateralSubstitutionConfirmation1</TxId>
  <PtyA>
    <PrtryId>
      <Id>CCP1</Id>
      <Issr>CCP1</Issr>
    </PrtryId>
  </PtyA>
  <PtyB>
    <PrtryId>
      <Id>0000E801</Id>
      <Issr>CCP1</Issr>
    </PrtryId>
  </PtyB>
  <ConfDtls>
    <CollSbstitnReqId>CollateralSubstitutionRequest1</CollSbstitnReqId>
    <CollSbstitnRspnId>CollateralSubstitutionResponse1</CollSbstitnRspnId>
    <ConfTp>CRET</ConfTp>
  </ConfDtls>
</CollSbstitnConf>
```

### Description - Bilateral Collateral

This example describes a Collateral Substitution Confirmation sent by Bank ABC to BANKBEBB

Party A: Bank ABC

Party B: BANKBEBB

Collateral Substitution Request ID: SUBS\_123

Collateral Substitution Response ID: SUBESRES\_123

Substitution Confirmation Type: The substituted collateral has been released

## XML Instance

```
<CollSbstitnConf>
  <TxId>CollSubstConf1241011</TxId>
  <PtyA>
    <PrtryId>
      <Id>Bank ABC</Id>
      <Issr>Bank ABC List </Issr>
    </PrtryId>
  </PtyA>
  <PtyB>
    <AnyBIC>BANKBEBB</AnyBIC>
  </PtyB>
  <ConfDtls>
    <CollSbstitnReqId>SUBS_123</CollSbstitnReqId>
    <CollSbstitnRspnId>SUBESRES_123</CollSbstitnRspnId>
    <ConfTp>CREL</ConfTp>
  </ConfDtls>
</CollSbstitnConf>
</Document>
```

## MX colr.015.001.02 InterestPaymentStatementV02

### Message Functionality

#### Scope

This message is sent by either the collateral giver or its collateral manager to the collateral taker or its collateral manager. It is used to report the interest amounts calculated based on the effective posted collateral amount, over a specific period of time agreed by both parties.

The ISO 20022 Business Application Header must be used

#### Usage

The InterestPaymentStatement message is used for reporting the interest per period on collateral held.

#### Outline

The InterestPaymentStatement message is composed of the following message building blocks:

##### A.TransactionIdentification

This building block is mandatory and non repetitive. It contains the unambiguous identification of the transaction as know by the instructing party.

##### B.Agreement

This building block is optional. It will provide the underlying agreement details.

##### C.PartyA

This element is mandatory. It defines the identification of one of the entities associated with the collateral agreement.

##### D.PartyB

This element is mandatory. It defines the other entity associated with the collateral agreement.

##### E.StatementParameters

This building block is mandatory. Provides general information on the report such as the statement identification. It contains elements such as:

**E.1 StatementIdentification.**This element is mandatory. Reference common to all pages of a statement.

**E.2 Activityindicator.**This element is mandatory. Indicates whether there is activity or information update reported in the statement.

**E.3 Frequency.**This element is mandatory. Frequency of the statement.

**E.4 StatementDateTime.**This element is mandatory. Date and time of the statement.

##### F.StatementDetails

This is a mandatory element. Provides details on the interest statement.

**F.1 InterestPeriod.**This element is mandatory. Provides the period during which the interest rate has been applied.

**F.2 TotalInterestAmountDueToA.**This element is optional. Provides the total amount of interest that is due to partyA.

**F.3 TotalInterestAmountDueToB.**This element is optional. Provides the total amount of interest that is due to partyB.

**F.4 ValueDate.**This element is mandatory. Indicates the value date of the interest statement.

**F.5 InterestPaymentRequestIdentification.**This element is optional. Provides the reference to the interest payment request.

**F.6 InterestCalculationDetails.**This element is optional. Provides the details of the interest calculation.

## G.SupplementaryData

This building block is optional and repetitive. It allows provision of additional information that cannot be captured in the structured elements and/or any other specific block.

### Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<IntrstPmtStmnt>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.0</u>		Identification	<Id>	[1..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		Agreement	<Agrmt>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.0</u>		PartyA	<PtyA>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>4.0</u>		PartyB	<PtyB>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>5.0</u>		ServicingPartyA	<SvchgPtyA>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>6.0</u>		ServicingPartyB	<SvchgPtyB>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>7.0</u>		StatementParameters	<StmntParams>	[1..1]		
<u>7.1</u>		StatementIdentification	<StmntId>	[1..1]	Text	
<u>7.2</u>		ActivityIndicator	<ActvtyInd>	[1..1]	Indicator	
<u>7.3</u>		Frequency	<Frqcy>	[1..1]	Code	
<u>7.4</u>		StatementDateTime	<StmntDtTm>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>8.0</u>		Pagination	<Pgntn>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>9.0</u>		StatementDetails	<StmntDtls>	[1..1]		
<u>9.1</u>		InterestPeriod	<IntrstPrd>	[1..1]	±	
<u>9.2</u>		TotalInterestAmountDueToA	<TtlIntrstAmtDueToA>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<u>9.3</u>		TotalInterestAmountDueToB	<TtlIntrstAmtDueToB>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<u>9.4</u>		ValueDate	<ValDt>	[1..1]	DateTime	
<u>9.5</u>		InterestPaymentRequestIdentification	<IntrstPmtReqId>	[0..1]	Text	
<u>9.6</u>		InterestCalculationDetails	<IntrstClctnDtls>	[0..*]		
<u>9.7</u>		CalculationDate	<ClctnDt>	[1..1]	DateTime	
<u>9.8</u>		CollateralAccountIdentification	<CollAcctId>	[0..1]	±	
<u>9.9</u>		EffectivePrincipalAmount	<FctvPrncplAmt>	[1..1]		
<u>9.10</u>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">9.11</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<a href="#">9.12</a>		PrincipalAmount	<PrncplAmt>	[0..1]		
<a href="#">9.13</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R6</a> , <input checked="" type="checkbox"/> <a href="#">R7</a>
<a href="#">9.14</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<a href="#">9.15</a>		MovementAmount	<MvmntAmt>	[0..1]		
<a href="#">9.16</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R6</a> , <input checked="" type="checkbox"/> <a href="#">R7</a>
<a href="#">9.17</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<a href="#">9.18</a>		NumberOfDays	<NbOfDays>	[0..1]	Quantity	
<a href="#">9.19</a>		EffectiveRate	<FctvRate>	[1..1]	Rate	
<a href="#">9.20</a>		InterestRate	<IntrstRate>	[0..1]	Rate	
<a href="#">9.21</a>		Spread	<Sprd>	[0..1]	Rate	
<a href="#">9.22</a>		AccruedInterestAmount	<AcrdIntrstAmt>	[1..1]		
<a href="#">9.23</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R6</a> , <input checked="" type="checkbox"/> <a href="#">R7</a>
<a href="#">9.24</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<a href="#">9.25</a>		AggregatedInterestAmount	<AggtdIntrstAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">10.0</a>		SupplementaryData1	<SplmtryData1>	[0..*]	±	<a href="#">R8</a>

## Rules and Guidelines

### Rules

[R1](#) ValidationByTable

*This Rule also impacts [Agreement2](#) Type. Please refer to 'Message Item Types' section p.899 for additional information.*

**R2 AnyBIC** ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components:

INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00008

*This Rule also impacts **PartyIdentification33Choice** Type. Please refer to 'Message Item Types' section p.1057 for additional information.*

**R3 Country** ☒

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

(Fatal) Error Code: Sw.Stds.D00004

*This Rule also impacts **PartyIdentification33Choice** Type. Please refer to 'Message Item Types' section p.1057 for additional information.*

**R4 CurrencyAmount** ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**R5 ActiveCurrency** ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**R6 CurrencyAmount** ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**R7 ActiveOrHistoricCurrency** ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**R8 SupplementaryDataRule**

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

## Message Items Description

*The following section identifies the elements of the **InterestPaymentStatementV02** message definition.*

### 1.0 Identification <Id>

**Presence:** [1..1]

**Definition:** Information that uniquely identifies the InterestStatement message.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.0 Agreement <Agrmt>

**Presence:** [0..1]

**Definition:** Agreement details for the over the counter market.

**Type:** This message item is composed of the following **Agreement2** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	AgreementDetails	<AgrmtDtls>	[1..1]	Text
	AgreementIdentification	<AgrmtId>	[0..1]	Text
	AgreementDate	<AgrmtDt>	[1..1]	DateTime
	BaseCurrency	<BaseCcy>	[1..1]	Code
	AgreementFramework	<AgrmtFrmwk>	[0..1]	

For additional Type information, please refer to **Agreement2** p.899 in 'Message Item Types' section.

## 3.0 PartyA <PtyA>

**Presence:** [1..1]

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

**Type:** The **PartyA** block is composed of one of the following **PartyIdentification33Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
Or	ProprietaryIdentification	<PrtryId>	[1..1]	
Or}	NameAndAddress	<NmAndAdr>	[1..1]	

For additional Type information, please refer to **PartyIdentification33Choice** p.1057 in 'Message Item Types' section.

## 4.0 PartyB <PtyB>

**Presence:** [1..1]

**Definition:** Defines the other entity associated with the Collateral Agreement.

**Type:** The **PartyB** block is composed of one of the following **PartyIdentification33Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
Or	ProprietaryIdentification	<PrtryId>	[1..1]	
Or}	NameAndAddress	<NmAndAdr>	[1..1]	

For additional Type information, please refer to **PartyIdentification33Choice** p.1057 in 'Message Item Types' section.

## 5.0 ServicingPartyA <SvcgPtyA>

**Presence:** [0..1]

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



**Type:** The *ServicingPartyA* block is composed of one of the following *PartyIdentification33Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
Or	ProprietaryIdentification	<PrtryId>	[1..1]	
Or}	NameAndAddress	<NmAndAdr>	[1..1]	

For additional Type information, please refer to *PartyIdentification33Choice* p.1057 in 'Message Item Types' section.

## 6.0 ServicingPartyB <SvcgPtyB>

**Presence:** [0..1]

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

**Type:** The *ServicingPartyB* block is composed of one of the following *PartyIdentification33Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
Or	ProprietaryIdentification	<PrtryId>	[1..1]	
Or}	NameAndAddress	<NmAndAdr>	[1..1]	

For additional Type information, please refer to *PartyIdentification33Choice* p.1057 in 'Message Item Types' section.

## 7.0 StatementParameters <StmtParams>

**Presence:** [1..1]

**Definition:** Provides general information on the report such as the statement identification.

**Type:** The *StatementParameters* block is composed of the following *Statement32* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>7.1</u>		StatementIdentification	<StmtId>	[1..1]	Text
<u>7.2</u>		ActivityIndicator	<ActvtyInd>	[1..1]	Indicator
<u>7.3</u>		Frequency	<Frqcy>	[1..1]	Code
<u>7.4</u>		StatementDateTime	<StmtDtTm>	[1..1]	±

### 7.1 StatementIdentification <StmtId>

**Presence:** [1..1]

**Definition:** Reference common to all pages of a statement.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 7.2 ActivityIndicator <ActvtyInd>

**Presence:** [1..1]

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

**Data Type:** *One of the following **YesNoIndicator** values must be used:*

MeaningWhenTrue: Yes

MeaningWhenFalse: No

### 7.3 Frequency <Frqcy>

**Presence:** [1..1]

**Definition:** Frequency of the statement.

**Data Type:** Code

*One of the following **Frequency1Code** values must be used:*

Code	Name	Definition
ADHO	Adhoc	Event takes place on request or as necessary.
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
MNTH	Monthly	Event takes place every month or once a month.
QURT	Quarterly	Event takes place every three months or four times a year.
WEEK	Weekly	Event takes place once a week.
YEAR	Annual	Event takes place every year or once a year.

### 7.4 StatementDateTime <StmtDtTm>

**Presence:** [1..1]

**Definition:** Date and time of the statement.

**Type:** *This message item is composed of one of the following **DateAndDateTimeChoice** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Date	<Dt>	[1..1]	DateTime
Or}	DateTime	<DtTm>	[1..1]	DateTime

*For additional Type information, please refer to **DateAndDateTimeChoice** p.953 in 'Message Item Types' section.*

### 8.0 Pagination <Pgntn>

**Presence:** [0..1]

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

**Type:** *This message item is composed of the following **Pagination** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PageNumber	<PgNb>	[1..1]	Text
	LastPageIndicator	<LastPgInd>	[1..1]	Indicator

For additional Type information, please refer to [Pagination](#) p.996 in 'Message Item Types' section.

## 9.0 StatementDetails <StmtDtls>

**Presence:** [1..1]

**Definition:** Provides details on the interest statement.

**Type:** The *StatementDetails* block is composed of the following *InterestStatement2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">9.1</a>		InterestPeriod	<IntrstPrd>	[1..1]	±
<a href="#">9.2</a>		TotalInterestAmountDueToA	<TtlIntrstAmtDueToA>	[0..1]	Amount
<a href="#">9.3</a>		TotalInterestAmountDueToB	<TtlIntrstAmtDueToB>	[0..1]	Amount
<a href="#">9.4</a>		ValueDate	<ValDt>	[1..1]	DateTime
<a href="#">9.5</a>		InterestPaymentRequestIdentification	<IntrstPmtReqId>	[0..1]	Text
<a href="#">9.6</a>		InterestCalculationDetails	<IntrstClctnDtls>	[0..*]	

### 9.1 InterestPeriod <IntrstPrd>

**Presence:** [1..1]

**Definition:** Provides the period during which the interest rate has been applied.

**Type:** This message item is composed of the following *DatePeriodDetails* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FromDate	<FrDt>	[1..1]	DateTime
	ToDate	<ToDt>	[1..1]	DateTime

For additional Type information, please refer to [DatePeriodDetails](#) p.953 in 'Message Item Types' section.

### 9.2 TotalInterestAmountDueToA <TtlIntrstAmtDueToA>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Provides the total amount of interest that is due to partyA.

**Data Type:** ActiveCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**9.3 TotalInterestAmountDueToB <TtlIntrstAmtDueToB>****Presence:** [0..1]**Impacted by:** ☒ R4, ☒ R5**Definition:** Provides the total amount of interest that is due to partyB.**Data Type:** ActiveCurrencyAndAmount*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.***Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**9.4 ValueDate <ValDt>****Presence:** [1..1]**Definition:** Indicates the value date of the interest statement.**Data Type:** ISODate**9.5 InterestPaymentRequestIdentification <IntrstPmtReqId>****Presence:** [0..1]**Definition:** Provides the reference to the interest payment request.**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 9.6 InterestCalculationDetails <IntrstClctnDtls>

**Presence:** [0..\*]

**Definition:** Provides the details of the interest calculation.

**Type:** This message item is composed of the following *InterestCalculation2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>9.7</u>		CalculationDate	<ClctnDt>	[1..1]	DateTime
<u>9.8</u>		CollateralAccountIdentification	<CollAcctId>	[0..1]	±
<u>9.9</u>		EffectivePrincipalAmount	<FctvPncplAmt>	[1..1]	
<u>9.12</u>		PrincipalAmount	<PncplAmt>	[0..1]	
<u>9.15</u>		MovementAmount	<MvmntAmt>	[0..1]	
<u>9.18</u>		NumberOfDays	<NbOfDays>	[0..1]	Quantity
<u>9.19</u>		EffectiveRate	<FctvRate>	[1..1]	Rate
<u>9.20</u>		InterestRate	<IntrstRate>	[0..1]	Rate
<u>9.21</u>		Spread	<Sprd>	[0..1]	Rate
<u>9.22</u>		AccruedInterestAmount	<AcrdIntrstAmt>	[1..1]	
<u>9.25</u>		AggregatedInterestAmount	<AggtdIntrstAmt>	[0..1]	Amount

## 9.7 CalculationDate <ClctnDt>

**Presence:** [1..1]

**Definition:** Indicates the calculation date of the interest amount.

**Data Type:** ISODate

## 9.8 CollateralAccountIdentification <CollAcctId>

**Presence:** [0..1]

**Definition:** Provides the identification of the collateral account.

**Type:** This message item is composed of the following *AccountIdentification1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Proprietary	<Prtry>	[1..1]	

For additional Type information, please refer to *AccountIdentification1* p.851 in 'Message Item Types' section.

## 9.9 EffectivePrincipalAmount <FctvPncplAmt>

**Presence:** [1..1]

**Definition:** Provides the collateral amount used to calculate the interest amount and includes debit/short or credit/long positions.

**Type:** This message item is composed of the following *AmountAndDirection20* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>9.10</u>		Amount	<Amt>	[1..1]	Amount
<u>9.11</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code

## 9.10 Amount <Amt>

**Synonym(s):** :19a: (ISO 15022)

**Presence:** [1..1]

**Impacted by:** ☒ R6, ☒ R7

**Definition:** Total amount that needs to be settled.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 9.11 CreditDebitIndicator <CdtDbtInd>

**Synonym(s):** :19A::4!c\\[N] (ISO 15022)

**Presence:** [0..1]

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

**Data Type:** Code

*When this message item is present, one of the following **CreditDebitCode** values must be used:*

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

## 9.12 PrincipalAmount <PrncplAmt>

**Presence:** [0..1]

**Definition:** Provides the collateral amount posted before taking into account the collateral movement amount.

**Type:** This message item is composed of the following **AmountAndDirection20** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
9.13		Amount	<Amt>	[1..1]	Amount
9.14		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code

### 9.13 Amount <Amt>

**Synonym(s):** :19a: (ISO 15022)

**Presence:** [1..1]

**Impacted by:** ☒ R6, ☒ R7

**Definition:** Total amount that needs to be settled.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

### 9.14 CreditDebitIndicator <CdtDbtInd>

**Synonym(s):** :19A::4!c\\[N] (ISO 15022)

**Presence:** [0..1]

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

**Data Type:** Code

When this message item is present, one of the following **CreditDebitCode** values must be used:

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

## 9.15 MovementAmount <MvmntAmt>

**Presence:** [0..1]

**Definition:** Provides the additional amount of collateral posted between two calculation dates.

**Type:** *This message item is composed of the following **AmountAndDirection20** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>9.16</u>		Amount	<Amt>	[1..1]	Amount
<u>9.17</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code

## 9.16 Amount <Amt>

**Synonym(s):** :19a: (ISO 15022)

**Presence:** [1..1]

**Impacted by:** ☒ R6, ☒ R7

**Definition:** Total amount that needs to be settled.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 9.17 CreditDebitIndicator <CdtDbtInd>

**Synonym(s):** :19A::4!c\\[N] (ISO 15022)

**Presence:** [0..1]

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

**Data Type:** Code

*When this message item is present, one of the following **CreditDebitCode** values must be used:*

Code	Name	Definition
CRDT	Credit	Operation is an increase.



Code	Name	Definition
DBIT	Debit	Operation is a decrease.

### 9.18 NumberOfDays <NbOfDays>

**Presence:** [0..1]

**Definition:** Indicates the number of days for the calculation of the interest.

**Data Type:** Number

**Format:** fractionDigits: 0  
totalDigits: 18

### 9.19 EffectiveRate <FctvRate>

**Presence:** [1..1]

**Definition:** Specifies the percentage charged for the use of an amount of money, usually expressed at an annual rate.  
The interest rate is the ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

**Data Type:** PercentageRate

**Format:** fractionDigits: 10  
totalDigits: 11

### 9.20 InterestRate <IntrstRate>

**Presence:** [0..1]

**Definition:** Specifies the percentage charged for the use of an amount of money, usually expressed at an annual rate.  
The interest rate is the ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

**Data Type:** PercentageRate

**Format:** fractionDigits: 10  
totalDigits: 11

### 9.21 Spread <Sprd>

**Presence:** [0..1]

**Definition:** Indicates the differences in interest rates.

**Data Type:** PercentageRate

**Format:** fractionDigits: 10  
totalDigits: 11

### 9.22 AccruedInterestAmount <AcrdIntrstAmt>

**Presence:** [1..1]

**Definition:** Specifies the amount of money representing an interest payment.

**Type:** This message item is composed of the following *AmountAndDirection20* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>9.23</u>		Amount	<Amt>	[1..1]	Amount
<u>9.24</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code

## 9.23 Amount <Amt>

**Synonym(s):** :19a: (ISO 15022)

**Presence:** [1..1]

**Impacted by:** ☒ R6, ☒ R7

**Definition:** Total amount that needs to be settled.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 9.24 CreditDebitIndicator <CdtDbtInd>

**Synonym(s):** :19A::4!c\[N] (ISO 15022)

**Presence:** [0..1]

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

**Data Type:** Code

*When this message item is present, one of the following **CreditDebitCode** values must be used:*

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

## 9.25 AggregatedInterestAmount <AggtdIntrstAmt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Specifies the total amount of money representing an interest payment.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**10.0 SupplementaryData1 <SplmtryData1>****Presence:** [0..\*]**Impacted by:** R8**Definition:** Additional information that can not be captured in the structured fields and/or any other specific block.**Type:** *This message item is composed of the following **SupplementaryData1** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PlaceAndName	<PlcAndNm>	[0..1]	Text
	Envelope	<Envlp>	[1..1]	

For additional Type information, please refer to **SupplementaryData1** p.1034 in 'Message Item Types' section.

**Rule(s):** SupplementaryDataRule

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

**Business Example****Description - Clearing Solution**

On the 31 October 2011, central counterparty CCP1 sends to the clearing member 0000E801 a Interest Payment Statement (colr.015.001.02) report the interest amounts calculated based on the effective posted collateral amount, over a specific period of time agreed by both parties.

Transaction Identification: Interest Payment Statement1

Party A: CCP1

Party B: Clearing member 0000E801

Statement Identification: StatementCCP1

Activity Indicator: True

Frequency: Monthly

Statement Date: 31 October  
Page Number: 1  
Last Page Indicator: True  
Interest Period: From October 1 to October 31  
Interest Due To Clearing Member: EUR 2465  
Value Date: November 2

## XML Instance

```
<IntrstPmtStmt>
  <Id>InterestPaymentStatement1</Id>
  <PtyA>
    <PrtryId>
      <Id>CCP1</Id>
      <Issr>CCP1</Issr>
    </PrtryId>
  </PtyA>
  <PtyB>
    <PrtryId>
      <Id>0000E801</Id>
      <Issr>CCP1</Issr>
    </PrtryId>
  </PtyB>
  <StmtParams>
    <StmtId>StatementCCP1</StmtId>
    <ActvtyInd>true</ActvtyInd>
    <Frqcy>MNTH</Frqcy>
    <StmtDtTm>
      <Dt>2011-10-31</Dt>
    </StmtDtTm>
  </StmtParams>
  <Pgntn>
    <PgNb>1</PgNb>
    <LastPgInd>true</LastPgInd>
  </Pgntn>
  <StmtDtls>
    <IntrstPrd>
      <FrDt>2011-10-01</FrDt>
      <ToDt>2011-10-31</ToDt>
    </IntrstPrd>
    <TtlIntrstAmtDueToB Ccy="EUR">2465</TtlIntrstAmtDueToB>
    <ValDt>2011-11-02</ValDt>
  </StmtDtls>
</IntrstPmtStmt>
```

## Description - Bilateral Collateral

This example describes an Interest Payment Statement sent by BANKABBE to BANKBEBB.

Party A: BANKABBE

Party B: BANKBEBB

Statement ID: InterestStatementID1

Statement Date/Time: 10th January 2011

Interest Period: 2nd January to 6th January 2011

Total Interest Due to BABKABBE: USD\$150,000

## XML Instance

```
<IntrstPmtStmt>
  <Id>IntPaytStmt1241011</Id>
  <Agrmt>
    <AgrmtDtls>Interest</AgrmtDtls>
    <AgrmtId>interestbanka-be</AgrmtId>
    <AgrmtDt>1984-01-12</AgrmtDt>
    <BaseCcy>USD</BaseCcy>
    <AgrmtFrmwk>
      <AgrmtFrmwk>ISDA</AgrmtFrmwk>
    </AgrmtFrmwk>
  </Agrmt>
  <PtyA>
    <AnyBIC>BANKABBE</AnyBIC>
  </PtyA>
  <PtyB>
    <AnyBIC>BANKBEBB</AnyBIC>
  </PtyB>
  <StmtParams>
    <StmtId>InterestStatementID1</StmtId>
    <ActvtyInd>true</ActvtyInd>
    <Frqcy>WEEK</Frqcy>
    <StmtDtTm>
      <Dt>2011-01-10</Dt>
    </StmtDtTm>
  </StmtParams>
  <StmtDtls>
    <IntrstPrd>
      <FrDt>2011-01-02</FrDt>
      <ToDt>2011-01-06</ToDt>
    </IntrstPrd>
    <TtlIntrstAmtDueToA Ccy="USD">150000</TtlIntrstAmtDueToA>
    <ValDt>2011-01-12</ValDt>
    <IntrstPmtReqId>Interest Request1</IntrstPmtReqId>
    <IntrstClctnDtls>
      <ClctnDt>2011-01-02</ClctnDt>
      <FctvPrncplAmt>
        <Amt Ccy="USD">150000</Amt>
      </FctvPrncplAmt>
      <FctvRate>2.0</FctvRate>
      <AcrdIntrstAmt>
        <Amt Ccy="USD">150000</Amt>
      </AcrdIntrstAmt>
    </IntrstClctnDtls>
    <IntrstClctnDtls>
      <ClctnDt>2011-01-03</ClctnDt>
      <FctvPrncplAmt>
        <Amt Ccy="USD">150000</Amt>
      </FctvPrncplAmt>
      <FctvRate>2.0</FctvRate>
```

```
<AcrdIntrstAmt>
  <Amt Ccy="USD">150000</Amt>
</AcrdIntrstAmt>
</IntrstClctnDtls>
</StmtDtls>
</IntrstPmtStmt>
</Document>
```

## MX colr.016.001.01 CollateralValuationReportV01

### Message Functionality

#### Scope

This message is sent:

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

It is used to provide the details of the valuation of the collateral that is posted as at a specific calculation date.

The ISO 20022 Business Application Header must be used

#### Usage

The CollateralValuationReport is used to provide the details of the valuation of the collateral that is posted as at a specific calculation date.

#### Outline

The CollateralValuationReport message is composed of the following message building blocks:

#### A.ReportParameters

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

#### B.Pagination

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

#### C.Agreement

This building block is optional. It will provide the underlying agreement details.

#### D.PartyA

This element is mandatory. It defines the identification of one of the entities associated with the collateral agreement.

#### E.PartyB

This element is mandatory. It defines the other entity associated with the collateral agreement.

#### F.CollateralReportDetails

This building block is mandatory. Provides details on the collateral report.

**F.1 AccountIdentification.** This element is mandatory. This provides information about the collateral account, that is the identification, the type and optionally the name.

**F.2 ReportSummary.** This element is mandatory. It is the summary of the collateral valuation report and includes information related to the collateral position, that is, the identification of the exposed party, the total exposure amount and the total collateral amount held by the taker. It also contains the valuation dates and the requested settlement date of collateral if there is a shortage of collateral.

**F.3 CollateralValuationDetails.** This element is optional. This provides additional information about the collateral valuation for of each piece of collateral that has been posted.

#### G.SupplementaryData

This building block is optional and repetitive. It allows provision of additional information that cannot be captured in the structured elements and/or any other specific block.

## Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<CollValtnRpt>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.0</u>		ReportParameters	<RptParams>	[1..1]		
<u>1.1</u>		ReportIdentification	<RptId>	[1..1]	Text	
<u>1.2</u>		ReportDateAndTime	<RptDtAndTm>	[1..1]	±	
<u>1.3</u>		Frequency	<Frqcy>	[1..1]	Code	
<u>1.4</u>		ReportCurrency	<RptCcy>	[1..1]	Code	<u>R1</u>
<u>1.5</u>		CalculationDate	<ClctnDt>	[0..1]	DateTime	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		Pagination	<Pgntn>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.0</u>		Agreement	<Agrmt>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>4.0</u>		PartyA	<PtyA>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>5.0</u>		ServicingPartyA	<SvcgPtyA>	[0..1]	±	



Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>6.0</u>		PartyB	<PtyB>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>7.0</u>		ServicingPartyB	<SvcgPtyB>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>8.0</u>		CollateralReportDetails	<CollRptDtls>	[1..*]		
<u>8.1</u>		AccountIdentification	<AcctId>	[1..1]		
<u>8.2</u>		Identification	<Id>	[1..1]	Text	
<u>8.3</u>		Type	<Tp>	[0..1]		
<u>8.4</u>	{ Or	Type	<Tp>	[0..1]	Code	
<u>8.5</u>	Or }	Proprietary	<Prtry>	[1..1]	±	
<u>8.6</u>		Name	<Nm>	[0..1]	Text	
<u>8.7</u>		ReportSummary	<RptSummry>	[1..1]		
<u>8.8</u>		ExposedAmountPartyA	<XpsdAmtPtyA>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<u>8.9</u>		ExposedAmountPartyB	<XpsdAmtPtyB>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<u>8.10</u>		ExposureType	<XpsrTp>	[1..1]	Code	
<u>8.11</u>		TotalValueOfCollateral	<TtlValOfColl>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<u>8.12</u>		NetExcessDeficit	<NetXcssDfcit>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<u>8.13</u>		NetExcessDeficitIndicator	<NetXcssDfcitInd>	[0..1]	Code	
<u>8.14</u>		ValuationDateTime	<ValtnDtTm>	[1..1]	DateTime	
<u>8.15</u>		RequestedSettlementDate	<ReqdSttlmDt>	[0..1]	DateTime	
<u>8.16</u>		SummaryDetails	<SummryDtls>	[0..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">8.17</a>		ThresholdAmount	<ThrshldAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">8.18</a>		ThresholdType	<ThrshldTp>	[0..1]	Code	
<a href="#">8.19</a>		PreHaircutCollateralValue	<PreHrcutCollVal>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">8.20</a>		AdjustedExposure	<AdjstdXpsr>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">8.21</a>		CollateralRequired	<CollReqr>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">8.22</a>		MinimumTransferAmount	<MinTrfAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">8.23</a>		RoundingAmount	<RndgAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">8.24</a>		PreviousExposureValue	<PrvsXpsrVal>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">8.25</a>		PreviousCollateralValue	<PrvsCollVal>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">8.26</a>		TotalPendingIncomingCollateral	<TtlPdgIncmgColl>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">8.27</a>		TotalPendingOutgoingCollateral	<TtlPdgOutgngColl>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">8.28</a>		TotalAccruedInterestAmount	<TtlAcrdIntrstAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">8.29</a>		TotalFees	<TtlFees>	[0..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R4</a> , <input checked="" type="checkbox"/> <a href="#">R5</a>
<a href="#">8.30</a>		CollateralValuationDetails	<CollValtnDtls>	[0..*]		
<a href="#">8.31</a>		CollateralReference	<CollRef>	[1..1]	Text	
<a href="#">8.32</a>		CollateralType	<CollTp>	[1..1]	Code	
<a href="#">8.33</a>		SettlementStatus	<SttlmSts>	[1..1]	Code	
<a href="#">8.34</a>		NumberOfDaysAccrued	<NbOfDaysAcrd>	[1..1]	Quantity	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">8.35</a>		AmountDetails	<AmtDtls>	[1..1]		
<a href="#">8.36</a>		CollateralAmount	<CollAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<a href="#">8.37</a>		ReportedCurrencyAndAmount	<RptdCcyAndAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<a href="#">8.38</a>		MarketValueAmount	<MktValAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<a href="#">8.39</a>		AccruedInterestAmount	<AcrdIntrstAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<a href="#">8.40</a>		FeesAndCommissions	<FeesAndComssns>	[0..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<a href="#">8.41</a>		DayCountBasis	<DayCntBsis>	[1..1]	Code	
<a href="#">8.42</a>		ExchangeRate	<XchgRate>	[0..1]	Rate	
<a href="#">8.43</a>		CurrencyHaircut	<CcyHrcut>	[0..1]	Rate	
<a href="#">8.44</a>		AdjustedRate	<AdjstdRate>	[0..1]	Rate	
<a href="#">8.45</a>		SecuritiesCollateralDetails	<SctiesCollDtls>	[0..1]	±	
<a href="#">8.46</a>		CashCollateralDetails	<CshCollDtls>	[0..1]	±	
<a href="#">8.47</a>		OtherCollateralDetails	<OthrCollDtls>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">9.0</a>		SupplementaryData	<SplmtryData>	[0..*]	±	<a href="#">R12</a>

## Rules and Guidelines

### Rules

#### [R1](#) ValidationByTable

This Rule also impacts **Agreement2** Type. Please refer to 'Message Item Types' section p.899 for additional information.

**R2 AnyBIC** ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components:

INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00008

*This Rule also impacts **PartyIdentification33Choice** Type. Please refer to 'Message Item Types' section p.1057 for additional information.*

*This Rule also impacts **OtherCollateral1** Type. Please refer to 'Message Item Types' section p.882 for additional information.*

**R3 Country** ☒

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

(Fatal) Error Code: Sw.Stds.D00004

*This Rule also impacts **PartyIdentification33Choice** Type. Please refer to 'Message Item Types' section p.1057 for additional information.*

*This Rule also impacts **OtherCollateral1** Type. Please refer to 'Message Item Types' section p.882 for additional information.*

**R4 CurrencyAmount** ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

*This Rule also impacts **SecuritiesCollateral1** Type. Please refer to 'Message Item Types' section p.1117 for additional information.*

*This Rule also impacts **CashCollateral1** Type. Please refer to 'Message Item Types' section p.896 for additional information.*

*This Rule also impacts **OtherCollateral1** Type. Please refer to 'Message Item Types' section p.882 for additional information.*

**R5 ActiveCurrency** ☒

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

(Fatal) Error Code: Sw.Stds.D00005

*This Rule also impacts **SecuritiesCollateral1** Type. Please refer to 'Message Item Types' section p.1117 for additional information.*

*This Rule also impacts **CashCollateral1** Type. Please refer to 'Message Item Types' section p.896 for additional information.*

*This Rule also impacts **OtherCollateral1** Type. Please refer to 'Message Item Types' section p.882 for additional information.*

**R6 DescriptionPresenceRule** ☒

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or

/OtherIdentification[\*] Must be present

(Fatal) Error Code: Sw.Stds.X00192

*This Rule also impacts **SecuritiesCollateral1** Type. Please refer to 'Message Item Types' section p.1117 for additional information.*

**R7 OtherIdentificationPresenceRule** ☒

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

On Condition

/OtherIdentification[\*] is absent

Following Must be True

/ISIN Must be present

Or

/Description Must be present

(Fatal) Error Code: Sw.Stds.X00193

*This Rule also impacts **SecuritiesCollateral1** Type. Please refer to 'Message Item Types' section p.1117 for additional information.*

**R8 ISINPresenceRule** ☒

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

On Condition

/ISIN is absent

Following Must be True

/OtherIdentification[\*] Must be present

Or

/Description Must be present

(Fatal) Error Code: Sw.Stds.X00194

*This Rule also impacts **SecuritiesCollateral1** Type. Please refer to 'Message Item Types' section p.1117 for additional information.*

**R9 DescriptionUsageRule**

Description must be used alone as the last resort.

*This Rule also impacts **SecuritiesCollateral1** Type. Please refer to 'Message Item Types' section p.1117 for additional information.*

**R10 ISINGuideline**

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

*This Rule also impacts **SecuritiesCollateral1** Type. Please refer to 'Message Item Types' section p.1117 for additional information.*

**R11 ActiveOrHistoricCurrency** ☒

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

(Fatal) Error Code: Sw.Stds.D00006

*This Rule also impacts **SecuritiesCollateral1** Type. Please refer to 'Message Item Types' section p.1117 for additional information.*

**R12 SupplementaryDataRule**

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

## Message Items Description

*The following section identifies the elements of the **CollateralValuationReportV01** message definition.*

### 1.0 ReportParameters <RptParams>

**Presence:** [1..1]

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

**Type:** The *ReportParameters* block is composed of the following *ReportParameters2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
1.1		ReportIdentification	<RptId>	[1..1]	Text
1.2		ReportDateAndTime	<RptDtAndTm>	[1..1]	±
1.3		Frequency	<Frqcy>	[1..1]	Code
1.4		ReportCurrency	<RptCcy>	[1..1]	Code
1.5		CalculationDate	<ClctnDt>	[0..1]	DateTime

### 1.1 ReportIdentification <RptId>

**Presence:** [1..1]

**Definition:** Unique identification of the report.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.2 ReportDateAndTime <RptDtAndTm>

**Presence:** [1..1]

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

**Type:** This message item is composed of one of the following *DateAndDateTimeChoice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Date	<Dt>	[1..1]	DateTime
Or }	DateTime	<DtTm>	[1..1]	DateTime

For additional Type information, please refer to *DateAndDateTimeChoice* p.953 in 'Message Item Types' section.

### 1.3 Frequency <Frqcy>

**Presence:** [1..1]

**Definition:** Frequency of the report.

**Data Type:** Code

One of the following *EventFrequency6Code* values must be used:

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

## 1.4 ReportCurrency <RptCcy>

**Presence:** [1..1]

**Impacted by:** R1

**Definition:** Indicates the currency used for the calculation of the guarantee fund.

**Data Type:** CurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ValidationByTable

## 1.5 CalculationDate <ClctnDt>

**Presence:** [0..1]

**Definition:** Indicates the date of calculation of the deficit (if any).

**Data Type:** ISODateTime

## 2.0 Pagination <Pgntn>

**Presence:** [0..1]

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

**Type:** This message item is composed of the following **Pagination** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PageNumber	<PgNb>	[1..1]	Text
	LastPageIndicator	<LastPgInd>	[1..1]	Indicator

For additional Type information, please refer to **Pagination** p.996 in 'Message Item Types' section.

## 3.0 Agreement <Agrmt>

**Presence:** [0..1]

**Definition:** Agreement details for the over the counter market.

**Type:** This message item is composed of the following **Agreement2** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	AgreementDetails	<AgrmtDtls>	[1..1]	Text
	AgreementIdentification	<AgrmtId>	[0..1]	Text
	AgreementDate	<AgrmtDt>	[1..1]	DateTime
	BaseCurrency	<BaseCcy>	[1..1]	Code
	AgreementFramework	<AgrmtFrmwk>	[0..1]	

For additional Type information, please refer to **Agreement2** p.899 in 'Message Item Types' section.

## 4.0 PartyA <PtyA>

**Presence:** [1..1]

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

**Type:** The **PartyA** block is composed of one of the following **PartyIdentification33Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
Or	ProprietaryIdentification	<PrtryId>	[1..1]	
Or}	NameAndAddress	<NmAndAdr>	[1..1]	

For additional Type information, please refer to **PartyIdentification33Choice** p.1057 in 'Message Item Types' section.

## 5.0 ServicingPartyA <SvcgPtyA>

**Presence:** [0..1]

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

**Type:** The **ServicingPartyA** block is composed of one of the following **PartyIdentification33Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
Or	ProprietaryIdentification	<PrtryId>	[1..1]	
Or}	NameAndAddress	<NmAndAdr>	[1..1]	

For additional Type information, please refer to **PartyIdentification33Choice** p.1057 in 'Message Item Types' section.

## 6.0 PartyB <PtyB>

**Presence:** [1..1]

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

**Type:** The **PartyB** block is composed of one of the following **PartyIdentification33Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
Or	ProprietaryIdentification	<PrtryId>	[1..1]	
Or}	NameAndAddress	<NmAndAdr>	[1..1]	

For additional Type information, please refer to **PartyIdentification33Choice** p.1057 in 'Message Item Types' section.

## 7.0 ServicingPartyB <SvcgPtyB>

**Presence:** [0..1]

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

**Type:** The **ServicingPartyB** block is composed of one of the following **PartyIdentification33Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
Or	ProprietaryIdentification	<PrtryId>	[1..1]	



Or	Message Item	<XML Tag>	Mult.	Represent./ Type
Or}	NameAndAddress	<NmAndAdr>	[1..1]	

For additional Type information, please refer to [PartyIdentification33Choice](#) p.1057 in 'Message Item Types' section.

## 8.0 CollateralReportDetails <CollRptDtls>

**Presence:** [1..\*]

**Definition:** Provides details on the collateral report.

**Type:** The *CollateralReportDetails* block is composed of the following *Collateral5* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">8.1</a>		AccountIdentification	<AcctId>	[1..1]	
<a href="#">8.7</a>		ReportSummary	<RptSummry>	[1..1]	
<a href="#">8.30</a>		CollateralValuationDetails	<CollValtnDtls>	[0..*]	

### 8.1 AccountIdentification <AcctId>

**Presence:** [1..1]

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

**Type:** This message item is composed of the following *CollateralAccount1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">8.2</a>		Identification	<Id>	[1..1]	Text
<a href="#">8.3</a>		Type	<Tp>	[0..1]	
<a href="#">8.6</a>		Name	<Nm>	[0..1]	Text

### 8.2 Identification <Id>

**Presence:** [1..1]

**Definition:** Unique identification of the Collateral Account.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 8.3 Type <Tp>

**Presence:** [0..1]

**Definition:** Indicates the Type of Collateral Account.

**Type:** This message item is composed of one of the following *CollateralAccountIdentificationType1Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./Type
8.4	{Or	Type	<Tp>	[0..1]	Code
8.5	Or}	Proprietary	<Prtry>	[1..1]	±

## 8.4 Type <Tp>

**Presence:** [0..1]

*This message item is part of choice 8.3 Type.*

**Definition:** Indicates the Type of Collateral Account expressed as a code.

**Data Type:** Code

*When this message item is present, one of the following **CollateralAccountType1Code** values must be used:*

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

## 8.5 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 8.3 Type.*

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

**Type:** *This message item is composed of the following **GenericIdentification29** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	Identification	<Id>	[1..1]	Text
	Issuer	<Issr>	[1..1]	Text
	SchemeName	<SchmeNm>	[0..1]	Text

*For additional Type information, please refer to **GenericIdentification29** p.968 in 'Message Item Types' section.*

## 8.6 Name <Nm>

**Presence:** [0..1]

**Definition:** Description of the account.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

## 8.7 ReportSummary <RptSummry>

**Presence:** [1..1]

**Definition:** Provides the summary of the collateral valuation report.

**Type:** This message item is composed of the following *Summary1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">8.8</a>		ExposedAmountPartyA	<XpsdAmtPtyA>	[0..1]	Amount
<a href="#">8.9</a>		ExposedAmountPartyB	<XpsdAmtPtyB>	[0..1]	Amount
<a href="#">8.10</a>		ExposureType	<XpsrTp>	[1..1]	Code
<a href="#">8.11</a>		TotalValueOfCollateral	<TtlValOfColl>	[1..1]	Amount
<a href="#">8.12</a>		NetExcessDeficit	<NetXcssDfcit>	[0..1]	Amount
<a href="#">8.13</a>		NetExcessDeficitIndicator	<NetXcssDfcitInd>	[0..1]	Code
<a href="#">8.14</a>		ValuationDateTime	<ValtnDtTm>	[1..1]	DateTime
<a href="#">8.15</a>		RequestedSettlementDate	<ReqdSttlmDt>	[0..1]	DateTime
<a href="#">8.16</a>		SummaryDetails	<SummryDtls>	[0..1]	

## 8.8 ExposedAmountPartyA <XpsdAmtPtyA>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 8.9 ExposedAmountPartyB <XpsdAmtPtyB>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3}

**Rule(s): ActiveCurrencyAndAmount**

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 8.10 ExposureType <XpsrTp>

**Presence:** [1..1]

**Definition:** Specifies the underlying business area/type of trade that triggered the posting of collateral.

**Data Type:** Code

*One of the following **ExposureType1Code** values must be used:*

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

## 8.11 TotalValueOfCollateral <TtlValOfColl>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 8.12 NetExcessDeficit <NetXcssDfcit>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Specifies the amount of collateral in excess or deficit compared to the exposure.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**8.13 NetExcessDeficitIndicator <NetXcssDfcitInd>****Presence:** [0..1]**Definition:** Indicates whether the collateral actually posted is a long or a short position.**Data Type:** Code*When this message item is present, one of the following **ShortLong1Code** values must be used:*

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

**8.14 ValuationDateTime <ValtnDtTm>****Presence:** [1..1]**Definition:** Date/time at which the collateral was valued.**Data Type:** ISODatetime**8.15 RequestedSettlementDate <ReqdSttlmDt>****Presence:** [0..1]**Definition:** Date on which the instructing party requests settlement of the collateral to take place.**Data Type:** ISODate**8.16 SummaryDetails <SummryDtls>****Presence:** [0..1]**Definition:** Provides the more details on the valuation of the collateral that is posted.**Type:** *This message item is composed of the following **SummaryAmounts1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">8.17</a>		ThresholdAmount	<ThrshldAmt>	[0..1]	Amount
<a href="#">8.18</a>		ThresholdType	<ThrshldTp>	[0..1]	Code
<a href="#">8.19</a>		PreHaircutCollateralValue	<PreHrcutCollVal>	[0..1]	Amount
<a href="#">8.20</a>		AdjustedExposure	<AdjstdXpsr>	[0..1]	Amount

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">8.21</a>		CollateralRequired	<CollReqrd>	[0..1]	Amount
<a href="#">8.22</a>		MinimumTransferAmount	<MinTrfAmt>	[0..1]	Amount
<a href="#">8.23</a>		RoundingAmount	<RndgAmt>	[0..1]	Amount
<a href="#">8.24</a>		PreviousExposureValue	<PrvsXpsrVal>	[0..1]	Amount
<a href="#">8.25</a>		PreviousCollateralValue	<PrvsCollVal>	[0..1]	Amount
<a href="#">8.26</a>		TotalPendingIncomingCollateral	<TtlPdgIncmgColl>	[0..1]	Amount
<a href="#">8.27</a>		TotalPendingOutgoingCollateral	<TtlPdgOutgngColl>	[0..1]	Amount
<a href="#">8.28</a>		TotalAccruedInterestAmount	<TtlAcrdIntrstAmt>	[0..1]	Amount
<a href="#">8.29</a>		TotalFees	<TtlFees>	[0..1]	Amount

## 8.17 ThresholdAmount <ThrshldAmt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 8.18 ThresholdType <ThrshldTp>

**Presence:** [0..1]

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

**Data Type:** Code

*When this message item is present, one of the following **ThresholdType1Code** values must be used:*



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

## 8.19 PreHaircutCollateralValue <PreHrcutCollVal>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 8.20 AdjustedExposure <AdjstdXpsr>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Total amount of collateral required (unrounded).

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 8.21 CollateralRequired <CollReqrd>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Total amount of collateral required (rounded).

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 8.22 MinimumTransferAmount <MinTrfAmt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 8.23 RoundingAmount <RndgAmt>

**Presence:** [0..1]**Impacted by:** ☒ R4, ☒ R5**Definition:** Amount specified to avoid the need to transfer uneven amounts of collateral.**Data Type:** ActiveCurrencyAndAmount*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.***Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 8.24 PreviousExposureValue <PrvsXpsrVal>

**Presence:** [0..1]**Impacted by:** ☒ R4, ☒ R5

**Definition:** Exposure value at previous valuation.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 8.25 PreviousCollateralValue <PrvsCollVal>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Value of collateral at previous valuation.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 8.26 TotalPendingIncomingCollateral <TtIPdglncmgColl>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Value of incoming collateral, to be settled.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 8.27 TotalPendingOutgoingCollateral <TtIPdgOutgngColl>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Value of outgoing collateral, to be settled.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**8.28 TotalAccruedInterestAmount <TtlAcrdIntrstAmt>****Presence:** [0..1]**Impacted by:** ☒ R4, ☒ R5**Definition:** Sum of accrued interest.**Data Type:** ActiveCurrencyAndAmount*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.***Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**8.29 TotalFees <TtlFees>****Presence:** [0..1]**Impacted by:** ☒ R4, ☒ R5**Definition:** Sum of fees/commissions.**Data Type:** ActiveCurrencyAndAmount*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**8.30 CollateralValuationDetails <CollValtnDtls>****Presence:** [0..\*]**Definition:** Provides additionnal information about the collateral valuation that has been posted.**Type:** This message item is composed of the following *CollateralValuation1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">8.31</a>		CollateralReference	<CollRef>	[1..1]	Text
<a href="#">8.32</a>		CollateralType	<CollTp>	[1..1]	Code
<a href="#">8.33</a>		SettlementStatus	<SttlmSts>	[1..1]	Code
<a href="#">8.34</a>		NumberOfDaysAccrued	<NbOfDaysAcrd>	[1..1]	Quantity
<a href="#">8.35</a>		AmountDetails	<AmtDtls>	[1..1]	
<a href="#">8.41</a>		DayCountBasis	<DayCntBsis>	[1..1]	Code
<a href="#">8.42</a>		ExchangeRate	<XchgRate>	[0..1]	Rate
<a href="#">8.43</a>		CurrencyHaircut	<CcyHrcut>	[0..1]	Rate
<a href="#">8.44</a>		AdjustedRate	<AdjstdRate>	[0..1]	Rate
<a href="#">8.45</a>		SecuritiesCollateralDetails	<SctiesCollDtls>	[0..1]	±
<a href="#">8.46</a>		CashCollateralDetails	<CshCollDtls>	[0..1]	±
<a href="#">8.47</a>		OtherCollateralDetails	<OthrCollDtls>	[0..1]	±

**8.31 CollateralReference <CollRef>****Presence:** [1..1]**Definition:** Reference of the piece of valued collateral.**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 8.32 CollateralType <CollTp>

**Presence:** [1..1]

**Definition:** Specifies the type of collateral used.

**Data Type:** Code

*One of the following **CollateralType1Code** values must be used:*

Code	Name	Definition
CASH	Cash	Collateral type is cash.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
SECU	Securities	Collateral type is securities.

### 8.33 SettlementStatus <SttlmSts>

**Presence:** [1..1]

**Definition:** Provides the status of settlement of an instruction/financial instrument movement.

**Data Type:** Code

*One of the following **SettlementStatus2Code** values must be used:*

Code	Name	Definition
AAUT	AwaitingAuthorisation	Settlement is awaiting authorisation.
ACCF	AwaitingCreationConfirmation	Settlement is awaiting confirmation of creation.
ARCF	AwaitingRescindConfirmation	Settlement is awaiting confirmation of rescind.
ASTL	AcceptedForSettlement	Settlement is accepted for settlement.
STCR	SettlementTransactionCreated	Settlement has been created.
STLD	Settled	Settlement is complete.

### 8.34 NumberOfDaysAccrued <NbOfDaysAcrd>

**Presence:** [1..1]

**Definition:** Specifies the number of days used for interest calculation.

**Data Type:** Number

**Format:** fractionDigits: 0  
totalDigits: 18



### 8.35 AmountDetails <AmtDtls>

**Presence:** [1..1]

**Definition:** Provides details on the collateral valuation.

**Type:** This message item is composed of the following *CollateralAmount1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">8.36</a>		CollateralAmount	<CollAmt>	[1..1]	Amount
<a href="#">8.37</a>		ReportedCurrencyAndAmount	<RptdCcyAndAmt>	[1..1]	Amount
<a href="#">8.38</a>		MarketValueAmount	<MktValAmt>	[1..1]	Amount
<a href="#">8.39</a>		AccruedInterestAmount	<AcrdIntrstAmt>	[0..1]	Amount
<a href="#">8.40</a>		FeesAndCommissions	<FeesAndComssns>	[0..1]	Amount

### 8.36 CollateralAmount <CollAmt>

**Presence:** [1..1]

**Impacted by:** ☒ [R4](#), ☒ [R5](#)

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

### 8.37 ReportedCurrencyAndAmount <RptdCcyAndAmt>

**Presence:** [1..1]

**Impacted by:** ☒ [R4](#), ☒ [R5](#)

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**8.38 MarketValueAmount <MktValAmt>****Presence:** [1..1]**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.***Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**8.39 AccruedInterestAmount <AcrdIntrstAmt>****Presence:** [0..1]**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 8.40 FeesAndCommissions <FeesAndComssns>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

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

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 8.41 DayCountBasis <DayCntBsis>

**Presence:** [1..1]

**Definition:** Specifies the computation method of (accrued) interest of the security.

**Data Type:** Code

One of the following *InterestComputationMethod2Code* values must be used:

Code	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 a 28th (or 29th). It 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 a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 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 a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 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.

Code	Name	Definition
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, ie, 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	IC30E360orEuroBondBasis model1	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 a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 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 a 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	Actual365LorActuActubasis Rule	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 sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods 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 sub-period and the intermediate results are summed up.

Code	Name	Definition
A011	IC30360ICMAor30360basic rule	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 a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.
A012	IC30E2360orEurobondbasis model2	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 a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 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 a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasis model3	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 a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 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 a 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-A014. See Narrative.

## 8.42 ExchangeRate <XchgRate>

**Presence:** [0..1]

**Definition:** Specifies the exchange rate between the currency of the collateral and the reporting currency.

**Data Type:** BaseOneRate

**Format:** fractionDigits: 10  
totalDigits: 11

### 8.43 CurrencyHaircut <CcyHrcut>

**Presence:** [0..1]

**Definition:** Specifies the haircut or valuation factor on the currency of the collateral expressed as a percentage.

**Data Type:** BaseOneRate

**Format:** fractionDigits: 10  
totalDigits: 11

### 8.44 AdjustedRate <AdjstdRate>

**Presence:** [0..1]

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

**Data Type:** BaseOneRate

**Format:** fractionDigits: 10  
totalDigits: 11

### 8.45 SecuritiesCollateralDetails <SctiesCollDtls>

**Presence:** [0..1]

**Definition:** Provides details on the securities collateral.

**Type:** This message item is composed of the following *SecuritiesCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	SecurityIdentification	<SctyId>	[1..1]	
	MaturityDate	<MtrtyDt>	[0..1]	
	Quantity	<Qty>	[1..1]	
	Price	<Pric>	[0..1]	
	MarketValue	<MktVal>	[0..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate
	CollateralValue	<CollVal>	[0..1]	Amount
	ValueDate	<ValDt>	[0..1]	DateTime

For additional Type information, please refer to *SecuritiesCollateral1* p.1117 in 'Message Item Types' section.

### 8.46 CashCollateralDetails <CshCollDtls>

**Presence:** [0..1]

**Definition:** Provides details on the cash collateral valuation.

**Type:** This message item is composed of the following *CashCollateral1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	DepositAmount	<DpstAmt>	[0..1]	Amount

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	DepositType	<DpstTp>	[0..1]	Code
	MaturityDate	<MtrtyDt>	[0..1]	DateTime
	ValueDate	<ValDt>	[0..1]	DateTime
	ExchangeRate	<XchgRate>	[0..1]	Rate
	CollateralValue	<CollVal>	[1..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate

For additional Type information, please refer to **CashCollateral1** p.896 in 'Message Item Types' section.

## 8.47 OtherCollateralDetails <OthrCollDtls>

**Presence:** [0..1]

**Definition:** Provides details on other collateral valuation.

**Type:** This message item is composed of the following **OtherCollateral1** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	LetterOfCreditAmount	<LtrOfCdtAmt>	[0..1]	Amount
	GuaranteeAmount	<GrntAmt>	[0..1]	Amount
	OtherTypeOfCollateral	<OthrTpOfColl>	[0..1]	
	IssueDate	<IsseDt>	[1..1]	
	ExpiryDate	<XpryDt>	[0..1]	
	Issuer	<Issr>	[1..1]	
	ValueDate	<ValDt>	[0..1]	DateTime
	ExchangeRate	<XchgRate>	[0..1]	Rate
	MarketValue	<MktVal>	[0..1]	Amount
	Haircut	<Hrcut>	[0..1]	Rate
	CollateralValue	<CollVal>	[1..1]	Amount

For additional Type information, please refer to **OtherCollateral1** p.882 in 'Message Item Types' section.

## 9.0 SupplementaryData <SplmtryData>

**Presence:** [0..\*]

**Impacted by:** [R12](#)

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

**Type:** This message item is composed of the following **SupplementaryData1** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PlaceAndName	<PlcAndNm>	[0..1]	Text
	Envelope	<Envlp>	[1..1]	



For additional Type information, please refer to [SupplementaryData1](#) p.1034 in 'Message Item Types' section.

**Rule(s):** SupplementaryDataRule

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

## Business Example

### Description - Clearing Solution

On the 21 October 2011, central counterparty CCP1 sends to the clearing member 0000E801 a Collateral ValuationReport (colr.016.001.02) to report the valuation of the collateral posted by the clearing member.

Report Identification: CollateralValuationReport1

Report Date and Time: 21 October

Frequency: Daily Report Currency: EUR

Calculation Date and Time: 21 October 12:41:01

Page Number: 1

Last Page Indicator: True

Party A: CCP1

Party B: Clearing member 0000E801

Collateral Account: SAFE12333333

Exposed Amount Party A: EUR 2900000

Exposure Type: CrossProduct

Total Collateral Value: EUR 2900000

Valuation Date and Time: 21 October 12:41:01

### XML Instance

```
<CollValtnRpt>
  <RptParams>
    <RptId>CollateralValuationReport1</RptId>
    <RptDtAndTm>
      <Dt>2011-10-21</Dt>
    </RptDtAndTm>
    <Frqcy>DAIL</Frqcy>
    <RptCcy>EUR</RptCcy>
    <ClctnDt>2011-10-21T12:41:01</ClctnDt>
  </RptParams>
  <Pgntn>
    <PgNb>1</PgNb>
    <LastPgInd>true</LastPgInd>
  </Pgntn>
  <PtyA>
    <PrtryId>
      <Id>CCP1</Id>
      <Issr>CCP1</Issr>
    </PrtryId>
  </PtyA>
  <PtyB>
    <PrtryId>
      <Id>0000E801</Id>
      <Issr>CCP1</Issr>
    </PrtryId>
  </PtyB>
</CollValtnRpt>
```

```

</PtyB>
<CollRptDtls>
  <AcctId>
    <Id>SAFE12333333</Id>
  </AcctId>
  <RptSummry>
    <XpsdAmtPtyA Ccy="EUR">2900000</XpsdAmtPtyA>
    <XpsrTp>CRPR</XpsrTp>
    <TtlValOfColl Ccy="EUR">2900000</TtlValOfColl>
    <ValtnDtTm>2011-10-21T12:41:01</ValtnDtTm>
  </RptSummry>
</CollRptDtls>
</CollValtnRpt>

```

## Description - Bilateral Collateral

This example describes Collateral Valuation Report sent by New Bank to Bank ABC.

Party A: New Bank

Party B: Bank ABC

Report ID: CollValRep201111

Frequency: Daily

Report Currency: USD

Account Identification: 123456

Exposure Type: Commodities

Total Value of Collateral: USD\$83,000,000

Valuation Date/Time: 20th November 2011 @ 9am

## XML Instance

```

<CollValtnRpt>
  <RptParams>
    <RptId>CollValRep201111</RptId>
    <RptDtAndTm>
      <Dt>2011-11-20</Dt>
    </RptDtAndTm>
    <Frqcy>DAIL</Frqcy>
    <RptCcy>USD</RptCcy>
    <ClctnDt>2011-11-20T09:00:00</ClctnDt>
  </RptParams>
  <PtyA>
    <NmAndAdr>
      <Nm>New Bank</Nm>
      <Adr>
        <PstCdId>EC2R 8AH</PstCdId>
        <TwnNm>London</TwnNm>
        <Ctry>GB</Ctry>
      </Adr>
    </NmAndAdr>
  </PtyA>
  <PtyB>
    <NmAndAdr>
      <Nm>BANK ABC</Nm>
      <Adr>

```

```
      <PstCdId>1000</PstCdId>
      <TwnNm>Brussels</TwnNm>
      <Ctry>GB</Ctry>
    </Adr>
  </NmAndAdr>
</PtyB>
<CollRptDtls>
  <AcctId>
    <Id>123456</Id>
  </AcctId>
  <RptSummry>
    <XpsrTp>COMM</XpsrTp>
    <TtlValOfColl Ccy="USD">83000000</TtlValOfColl>
    <ValtnDtTm>2011-11-20T09:00:00</ValtnDtTm>
  </RptSummry>
</CollRptDtls>
</CollValtnRpt>
</Document>
```

## MX secl.001.001.02 TradeLegNotificationV02

### Message Functionality

#### Scope

The TradeLegNotification message is sent by the central counterparty (CCP) to a clearing member to report the trade that has been executed by the trading platform.

The ISO 20022 Business Application Header (BAH) must be used.

#### Usage

The CCP reports both sides of the trade from the clearing member perspective. The CCP sends a message to the global clearing member of the seller and a message to the global clearing member of the buyer. Note: An individual clearing member only clear its own trades.

#### Outline

The TradeLegNotification message is composed of the following message building blocks:

##### A. Clearing Member

This building block is mandatory and non repetitive. It contains all information required to identify the Clearing Member (using a BIC or a proprietary identification).

##### B. Clearing Account

This building block is mandatory and non repetitive. It contains elements such as the account identification and type and optionally the name.

##### C. Delivery Account

This building block is optional and non repetitive. It contains the possible elements that can be provided to identify the delivery account that is the account opened by the central counterparty in the name of the clearing member (or its settlement agent) within the account structure, for settlement purposes. It gives information about the clearing member/ its settlement agent account at the central securities depository.

##### D. Non Clearing Member

This building block is optional and non repetitive. It provides details about the non clearing member identification and account.

##### E. Clearing Details

This building block is optional and non repetitive. It contains the following elements:

- The element indicating to the clearing member whether the trade is eligible for settlement netting or not.
- The identification of the clearing organisation that will clear the trade (ClearingSegment element).
- The GuaranteeTrade indicator that specifies whether the central counterparty has to novate and guarantee the trade or not.
- The details of information that must be present in case of non-guaranteed trades.

##### F. Trade Leg Details

This building block is mandatory and non repetitive. It contains the detailed characteristics of the trade leg such as:

- The identification of the trade leg, that is the unambiguous identification of the transaction (that is, the trade leg) as known by the instructing party (the CCP).
- The identification of the trade, that is the reference allocated by the broker dealer.

- The identification of the trade execution, that is the unique reference assigned by the trading venue when the trade is executed.
- The identification of the trading party and the trading party account.
- The type of trade transaction.
- The date and time of the trade.
- The contractual settlement date.
- The identification of the financial instrument.

## G. Supplementary Data

This building block is optional and repetitive. It allows to provide additional information that cannot be captured in the structured elements and/or any other specific block.

## Message Rules and Guidelines

### Rules

#### 1. DepositoryOrPlaceOfListingPresenceRule

Either Depository or PlaceOfListing must be present.

The rule definition is followed by Fatal Error Code: X00200 if applicable.

### Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<TradLegNtfctn>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.0</u>		ClearingMember	<ClrMmb>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		ClearingAccount	<ClrAcct>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.0</u>		DeliveryAccount	<DlvryAcct>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>4.0</u>		NonClearingMember	<NonClrMmb>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>5.0</u>		ClearingDetails	<ClrDtls>	[0..1]		
<u>5.1</u>		SettlementNettingEligibleCode	<SttlmNetgElgblCd>	[1..1]	Code	
<u>5.2</u>		ClearingSegment	<ClrSgmt>	[0..1]	±	
<u>5.3</u>		GuaranteedTrade	<GrntedTrad>	[0..1]	Indicator	
<u>5.4</u>		NonGuaranteedTrade	<NonGrntedTrad>	[0..1]		<input checked="" type="checkbox"/> <u>R4</u>
<u>5.5</u>		TradeCounterpartyMemberIdentification	<TradCtrPtyMmbId>	[1..1]	±	
<u>5.6</u>		TradeCounterpartyClearingMemberIdentification	<TradCtrPtyClrMmbId>	[1..1]	±	
<u>5.7</u>		DeliveringParties	<DlvrgPties>	[0..1]		<u>R5</u>
<u>5.8</u>		Depository	<Dpstry>	[1..1]	±	
<u>5.9</u>		Party1	<Pty1>	[1..1]	±	
<u>5.10</u>		Party2	<Pty2>	[0..1]	±	
<u>5.11</u>		SecuritiesSettlementSystem	<SctiesSttlmSys>	[0..1]	Text	
<u>5.12</u>		ReceivingParties	<RcvgPties>	[0..1]		<u>R6</u>
<u>5.13</u>		Depository	<Dpstry>	[1..1]	±	
<u>5.14</u>		Party1	<Pty1>	[1..1]	±	
<u>5.15</u>		Party2	<Pty2>	[0..1]	±	
<u>5.16</u>		SecuritiesSettlementSystem	<SctiesSttlmSys>	[0..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>6.0</u>		TradeLegDetails	<TradLegDtls>	[1..1]		
<u>6.1</u>		TradeLegIdentification	<TradLegId>	[1..1]	Text	
<u>6.2</u>		TradeIdentification	<TradId>	[0..1]	Text	
<u>6.3</u>		TradeExecutionIdentification	<TradExctnId>	[1..1]	Text	
<u>6.4</u>		Status	<Sts>	[0..1]	Code	
<u>6.5</u>		TradeDate	<TradDt>	[1..1]	DateTime	
<u>6.6</u>		SettlementDate	<SttlmDt>	[0..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">6.7</a>	{Or	Date	<Dt>	[1..1]	DateTime	
<a href="#">6.8</a>	Or}	DateCode	<DtCd>	[1..1]		
<a href="#">6.9</a>	{{Or	Code	<Cd>	[1..1]	Code	
<a href="#">6.10</a>	Or}}	Proprietary	<Prtry>	[1..1]	±	<a href="#">R7</a>
<a href="#">6.11</a>		FinancialInstrumentIdentification	<FinInstrmId>	[1..1]	±	<a href="#">R11</a> , <a href="#">R12</a>
<a href="#">6.12</a>		TradingCurrency	<TradgCcy>	[0..1]	Code	<a href="#">R13</a>
<a href="#">6.13</a>		BuySellIndicator	<BuySellInd>	[1..1]	Code	
<a href="#">6.14</a>		TradeQuantity	<TradQty>	[1..1]	±	
<a href="#">6.15</a>		DealPrice	<DealPric>	[1..1]	±	
<a href="#">6.16</a>		AccruedInterestAmount	<AcrdIntrstAmt>	[0..1]		
<a href="#">6.17</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R14</a> , <input checked="" type="checkbox"/> <a href="#">R15</a>
<a href="#">6.18</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<a href="#">6.19</a>		PlaceOfTrade	<PlcOfTrad>	[1..1]	±	<a href="#">R16</a>
<a href="#">6.20</a>		PlaceOfListing	<PlcOfListg>	[0..1]	±	<input checked="" type="checkbox"/> <a href="#">R1</a> , <a href="#">R17</a>
<a href="#">6.21</a>		TradeType	<TradTp>	[1..1]	Code	
<a href="#">6.22</a>		DerivativeRelatedTrade	<DerivRltdTrad>	[0..1]	Indicator	
<a href="#">6.23</a>		TradingParty	<TradgPty>	[1..1]	±	
<a href="#">6.24</a>		TradingPartyAccount	<TradgPtyAcct>	[0..1]	±	
<a href="#">6.25</a>		TradingCapacity	<TradgCpcty>	[1..1]	Code	
<a href="#">6.26</a>		TradePostingCode	<TradPstngCd>	[0..1]	Code	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">7.0</a>		SettlementDetails	<SttlmDtls>	[1..1]		
<a href="#">7.1</a>		SettlementAmount	<SttlmAmt>	[1..1]	±	
<a href="#">7.2</a>		Depository	<Dpstry>	[0..1]	±	<input checked="" type="checkbox"/> <a href="#">R1</a>

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">8.0</a>		SupplementaryData	<SplmtryData>	[0..*]	±	<a href="#">R20</a>

## Rules and Guidelines

### Rules

#### R1 DepositoryOrPlaceOfListingPresenceRule ☒

Depository or PlaceOfListing must be present.

Following Must be True

/SettlementDetails/Depository Must be present

Or

/TradeLegDetails/PlaceOfListing Must be present

(Fatal) Error Code: Sw.Stds.X00200

#### R2 AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components:

INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00008

*This Rule also impacts **PartyIdentification35Choice** Type. Please refer to 'Message Item Types' section p.1066 for additional information.*

*This Rule also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

*This Rule also impacts **PartyIdentification34Choice** Type. Please refer to 'Message Item Types' section p.1061 for additional information.*

*This Rule also impacts **PartyIdentificationAndAccount32** Type. Please refer to 'Message Item Types' section p.1090 for additional information.*

#### R3 Country ☒

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

(Fatal) Error Code: Sw.Stds.D00004

*This Rule also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

*This Rule also impacts **PartyIdentification34Choice** Type. Please refer to 'Message Item Types' section p.1061 for additional information.*

*This Rule also impacts **PartyIdentificationAndAccount32** Type. Please refer to 'Message Item Types' section p.1090 for additional information.*

#### R4 NonGuaranteedTradePresenceRule ☒

If GuaranteedTrade Indicator is No then NonGuaranteed trade details must be present.

On Condition

/GuaranteedTrade is equal to value 'false'

And

/GuaranteedTrade is present

Following Must be True

/NonGuaranteedTrade Must be present

(Fatal) Error Code: Sw.Stds.X00201

#### R5 DepositoryGuideline

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.



**R6 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty. The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

**R7 CoexistenceIssuerSchemeNameRule**

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

**R8 DescriptionPresenceRule** ☒

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

/Description is absent

Following Must be True

/ISIN Must be present

Or

/OtherIdentification[\*] Must be present

(Fatal) Error Code: Sw.Stds.X00192

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R9 OtherIdentificationPresenceRule** ☒

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

On Condition

/OtherIdentification[\*] is absent

Following Must be True

/ISIN Must be present

Or

/Description Must be present

(Fatal) Error Code: Sw.Stds.X00193

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R10 ISINPresenceRule** ☒

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

On Condition

/ISIN is absent

Following Must be True

/OtherIdentification[\*] Must be present

Or

/Description Must be present

(Fatal) Error Code: Sw.Stds.X00194

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R11 DescriptionUsageRule**

Description must be used alone as the last resort.

**R12 ISINGuideline**

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

**R13 ValidationByTable****R14 ActiveOrHistoricCurrency** ☒

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

(Fatal) Error Code: Sw.Stds.D00006

*This Rule also impacts **Price4** Type. Please refer to 'Message Item Types' section p.1102 for additional information.*

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R15** CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R16** MarketTypeAndIdentificationRule

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system. If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

**R17** MarketTypeAndIdentificationRule

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system.

If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

**R18** CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R19** ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R20** SupplementaryDataRule

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

## Guidelines

**G1** AdditionalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

*This Guideline also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

## Message Items Description

*The following section identifies the elements of the **TradeLegNotificationV02** message definition.*

### 1.0 ClearingMember <ClrMmb>

**Presence:** [1..1]

**Definition:** Provides the identification of the clearing member (individual clearing member or general clearing member).

**Type:** This message item is composed of one of the following **PartyIdentification35Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	BIC	<BIC>	[1..1]	Identifier
Or}	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to **PartyIdentification35Choice** p.1066 in 'Message Item Types' section.

## 2.0 ClearingAccount <ClrAcct>

**Presence:** [1..1]

**Definition:** Identifies the clearing member account at the CCP through which the trade must be cleared (sometimes called position account).

**Type:** The **ClearingAccount** block is composed of the following **SecuritiesAccount18** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Type	<Tp>	[1..1]	Code
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to **SecuritiesAccount18** p.849 in 'Message Item Types' section.

## 3.0 DeliveryAccount <DlvryAcct>

**Presence:** [0..1]

**Definition:** An account opened by the central counterparty in the name of the clearing member or its settlement agent within the account structure, for settlement purposes (gives information about the clearing member/its settlement agent account at the central securities depository).

**Type:** This message item is composed of the following **SecuritiesAccount19** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Type	<Tp>	[0..1]	
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to **SecuritiesAccount19** p.850 in 'Message Item Types' section.

## 4.0 NonClearingMember <NonClrMmb>

**Presence:** [0..1]

**Definition:** Provides details about the non clearing member identification and account.

**Type:** This message item is composed of the following **PartyIdentificationAndAccount31** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	AlternateIdentification	<AltrnId>	[0..1]	

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	AdditionalInformation	<AddtlInf>	[0..1]	
	ClearingAccount	<ClrAcct>	[0..1]	

For additional Type information, please refer to **PartyIdentificationAndAccount31** p.1081 in 'Message Item Types' section.

## 5.0 ClearingDetails <ClrDtls>

**Presence:** [0..1]

**Definition:** Provides clearing details such as the settlement netting (or not) eligibility code or the clearing segment.

**Type:** The **ClearingDetails** block is composed of the following **Clearing2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.1</u>		SettlementNettingEligibleCode	<SttlmNetgElgblCd>	[1..1]	Code
<u>5.2</u>		ClearingSegment	<ClrSgmt>	[0..1]	±
<u>5.3</u>		GuaranteedTrade	<GrntedTrad>	[0..1]	Indicator
<u>5.4</u>		NonGuaranteedTrade	<NonGrntedTrad>	[0..1]	

**Rule(s):** NonGuaranteedTradePresenceRule ☒

If GuaranteedTrade Indicator is No then NonGuaranteed trade details must be present.

(Fatal) Error Code: Sw.Stds.X00201

### 5.1 SettlementNettingEligibleCode <SttlmNetgElgblCd>

**Presence:** [1..1]

**Definition:** Indicates to the clearing member whether the trade is eligible for settlement netting or not.

**Data Type:** Code

One of the following **NettingEligible1Code** values must be used:

Code	Name	Definition
AGFS	AggregationForSettlement	Grouping of receipts/purchases to create one settlement obligation, and the grouping of deliveries/sales to create one settlement obligation.
GROS	Gross	Indicates that the trade is not eligible for settlement netting.
NETT	Nett	Indicates that the trade is eligible for settlement netting.

### 5.2 ClearingSegment <ClrSgmt>

**Presence:** [0..1]

**Definition:** Clearing organisation that will clear the trade.

Note: This field allows clearing member firm to segregate flows coming from clearing counterparty's clearing system. Indeed, clearing member firms receive messages from the same system (same sender) and this field allows them to know if the message is related to equities or derivatives.

**Type:** This message item is composed of one of the following **PartyIdentification35Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	BIC	<BIC>	[1..1]	Identifier
Or}	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to **PartyIdentification35Choice** p.1066 in 'Message Item Types' section.

### 5.3 GuaranteedTrade <GrntedTrad>

**Presence:** [0..1]

**Definition:** Indicates if the position is guaranteed or non-guaranteed by the central counterparty, that is whether the CCP has done the novation and then guarantees the trade, or not.

**Data Type:** One of the following **YesNoIndicator** values must be used:

MeaningWhenTrue: Yes

MeaningWhenFalse: No

### 5.4 NonGuaranteedTrade <NonGrntedTrad>

**Presence:** [0..1]

**Impacted by:** ☒ R4

**Definition:** In case of trades that are not guaranteed by the central counterparty (this is when the central counterparty has not done the novation), provides details such as the trade counterparty member identification or the trade counterparty clearing member identification.

**Type:** This message item is composed of the following **NonGuaranteedTrade2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.5</a>		TradeCounterpartyMemberIdentification	<TradCtrPtyMmbId>	[1..1]	±
<a href="#">5.6</a>		TradeCounterpartyClearingMemberIdentification	<TradCtrPtyClrMmbId>	[1..1]	±
<a href="#">5.7</a>		DeliveringParties	<DlvrPties>	[0..1]	
<a href="#">5.12</a>		ReceivingParties	<RcvgPties>	[0..1]	

### 5.5 TradeCounterpartyMemberIdentification <TradCtrPtyMmbId>

**Presence:** [1..1]

**Definition:** External identification of the member who is the market counterpart member of the current trade leg (in case of non guaranteed trades, this field allows buyer and seller to identify each other).

**Type:** This message item is composed of one of the following **PartyIdentification35Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	BIC	<BIC>	[1..1]	Identifier
Or}	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to **PartyIdentification35Choice** p.1066 in 'Message Item Types' section.

## 5.6 TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>

**Presence:** [1..1]

**Definition:** External identification of the clearing member of the market counterpart member (in case of non guarantee trades, this field allows buyer and seller to identify each other).

**Type:** This message item is composed of one of the following *PartyIdentification35Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	BIC	<BIC>	[1..1]	Identifier
Or }	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to *PartyIdentification35Choice* p.1066 in 'Message Item Types' section.

## 5.7 DeliveringParties <DlvrgPties>

**Presence:** [0..1]

**Impacted by:** R5

**Definition:** Provides details about the delivering parties involved in the settlement chain.

**Type:** This message item is composed of the following *DeliveringPartiesAndAccount7* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.8</u>		Depository	<Dpstry>	[1..1]	±
<u>5.9</u>		Party1	<Pty1>	[1..1]	±
<u>5.10</u>		Party2	<Pty2>	[0..1]	±
<u>5.11</u>		SecuritiesSettlementSystem	<ScitiesSttlmSys>	[0..1]	Text

**Rule(s):** DepositoryGuideline

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.

## 5.8 Depository <Dpstry>

**Presence:** [1..1]

**Definition:** First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Type:** This message item is composed of one of the following *PartyIdentification34Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	BIC	<BIC>	[1..1]	Identifier
Or	NameAndAddress	<NmAndAdr>	[1..1]	
Or }	Country	<Ctry>	[1..1]	Code

For additional Type information, please refer to **PartyIdentification34Choice** p.1061 in 'Message Item Types' section.

## 5.9 Party1 <Pty1>

**Presence:** [1..1]

**Definition:** Party that, in a settlement chain interacts with the depository.

**Type:** This message item is composed of the following **PartyIdentificationAndAccount32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PartyIdentification	<PtyId>	[1..1]	
	AccountIdentification	<AcctId>	[0..1]	Text
	ProcessingIdentification	<PrcgId>	[0..1]	Text
	ProcessingDate	<PrcgDt>	[0..1]	
	SubAccountDetails	<SubAcctDtls>	[0..1]	
	ContactPerson	<CtctPrsn>	[0..1]	

For additional Type information, please refer to **PartyIdentificationAndAccount32** p.1090 in 'Message Item Types' section.

## 5.10 Party2 <Pty2>

**Presence:** [0..1]

**Definition:** Party that, in a settlement chain interacts with the party 1.

**Type:** This message item is composed of the following **PartyIdentificationAndAccount32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PartyIdentification	<PtyId>	[1..1]	
	AccountIdentification	<AcctId>	[0..1]	Text
	ProcessingIdentification	<PrcgId>	[0..1]	Text
	ProcessingDate	<PrcgDt>	[0..1]	
	SubAccountDetails	<SubAcctDtls>	[0..1]	
	ContactPerson	<CtctPrsn>	[0..1]	

For additional Type information, please refer to **PartyIdentificationAndAccount32** p.1090 in 'Message Item Types' section.

## 5.11 SecuritiesSettlementSystem <SctiesSttlmSys>

**Presence:** [0..1]

**Definition:** Identifies the securities settlement system to be used.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 5.12 ReceivingParties <RcvgPties>

**Presence:** [0..1]

**Impacted by:** R6

**Definition:** Provides details about the receiving parties involved in the settlement chain.

**Type:** This message item is composed of the following **ReceivingPartiesAndAccount7** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
5.13		Depository	<Dpstry>	[1..1]	±
5.14		Party1	<Pty1>	[1..1]	±
5.15		Party2	<Pty2>	[0..1]	±
5.16		SecuritiesSettlementSystem	<SctiesSttlmSys>	[0..1]	Text

**Rule(s):** DepositoryGuideline

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

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

## 5.13 Depository <Dpstry>

**Presence:** [1..1]

**Definition:** First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Type:** This message item is composed of one of the following **PartyIdentification34Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	BIC	<BIC>	[1..1]	Identifier
Or	NameAndAddress	<NmAndAdr>	[1..1]	
Or}	Country	<Ctry>	[1..1]	Code

For additional Type information, please refer to **PartyIdentification34Choice** p.1061 in 'Message Item Types' section.

## 5.14 Party1 <Pty1>

**Presence:** [1..1]

**Definition:** Party that, in a settlement chain interacts with the depository.

**Type:** This message item is composed of the following **PartyIdentificationAndAccount32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PartyIdentification	<PtyId>	[1..1]	
	AccountIdentification	<AcctId>	[0..1]	Text
	ProcessingIdentification	<PrcgId>	[0..1]	Text
	ProcessingDate	<PrcgDt>	[0..1]	



Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	SubAccountDetails	<SubAcctDtls>	[0..1]	
	ContactPerson	<CtctPrsn>	[0..1]	

For additional Type information, please refer to **PartyIdentificationAndAccount32** p.1090 in 'Message Item Types' section.

## 5.15 Party2 <Pty2>

**Presence:** [0..1]

**Definition:** Party that, in a settlement chain interacts with the party 1.

**Type:** This message item is composed of the following **PartyIdentificationAndAccount32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PartyIdentification	<PtyId>	[1..1]	
	AccountIdentification	<AcctId>	[0..1]	Text
	ProcessingIdentification	<PrcgId>	[0..1]	Text
	ProcessingDate	<PrcgDt>	[0..1]	
	SubAccountDetails	<SubAcctDtls>	[0..1]	
	ContactPerson	<CtctPrsn>	[0..1]	

For additional Type information, please refer to **PartyIdentificationAndAccount32** p.1090 in 'Message Item Types' section.

## 5.16 SecuritiesSettlementSystem <SctiesSttlmSys>

**Presence:** [0..1]

**Definition:** Identifies the securities settlement system to be used.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.0 TradeLegDetails <TradLegDtls>

**Presence:** [1..1]

**Definition:** Provides details about the trade leg such as the trade date, the settlement date or the trading currency.

**Type:** The **TradeLegDetails** block is composed of the following **TradeLeg5** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>6.1</u>		TradeLegIdentification	<TradLegId>	[1..1]	Text
<u>6.2</u>		TradeIdentification	<TradId>	[0..1]	Text
<u>6.3</u>		TradeExecutionIdentification	<TradExctnId>	[1..1]	Text
<u>6.4</u>		Status	<Sts>	[0..1]	Code
<u>6.5</u>		TradeDate	<TradDt>	[1..1]	DateTime

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.6</a>		SettlementDate	<SttImDt>	[0..1]	
<a href="#">6.11</a>		FinancialInstrumentIdentification	<FinInstrmId>	[1..1]	±
<a href="#">6.12</a>		TradingCurrency	<TradgCcy>	[0..1]	Code
<a href="#">6.13</a>		BuySellIndicator	<BuySellInd>	[1..1]	Code
<a href="#">6.14</a>		TradeQuantity	<TradQty>	[1..1]	±
<a href="#">6.15</a>		DealPrice	<DealPric>	[1..1]	±
<a href="#">6.16</a>		AccruedInterestAmount	<AcrdIntrstAmt>	[0..1]	
<a href="#">6.19</a>		PlaceOfTrade	<PlcOfTrad>	[1..1]	±
<a href="#">6.20</a>		PlaceOfListing	<PlcOfListg>	[0..1]	±
<a href="#">6.21</a>		TradeType	<TradTp>	[1..1]	Code
<a href="#">6.22</a>		DerivativeRelatedTrade	<DerivRltdTrad>	[0..1]	Indicator
<a href="#">6.23</a>		TradingParty	<TradgPty>	[1..1]	±
<a href="#">6.24</a>		TradingPartyAccount	<TradgPtyAcct>	[0..1]	±
<a href="#">6.25</a>		TradingCapacity	<TradgCpcty>	[1..1]	Code
<a href="#">6.26</a>		TradePostingCode	<TradPstngCd>	[0..1]	Code

## 6.1 TradeLegIdentification <TradLegId>

**Presence:** [1..1]

**Definition:** Unambiguous identification of the transaction (that is the trade leg) as known by the instructing party.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.2 TradeIdentification <TradId>

**Presence:** [0..1]

**Definition:** Reference allocated by the broker dealer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.3 TradeExecutionIdentification <TradExctnId>

**Presence:** [1..1]

**Definition:** Unique reference assigned by the trading venue when the trade is executed.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.4 Status <Sts>

**Presence:** [0..1]

**Definition:** Provides the status of the trade leg.

**Data Type:** Code

When this message item is present, one of the following *Status5Code* values must be used:

Code	Name	Definition
PACK	Accepted	Instruction has been accepted and is validated for further processing
PDNG	Pending	Instruction is pending.
REJT	Rejected	Instruction has been rejected.

## 6.5 TradeDate <TradDt>

**Presence:** [1..1]

**Definition:** Provides the date and time of trade transaction.

**Data Type:** ISODatetime

## 6.6 SettlementDate <SttlmDt>

**Presence:** [0..1]

**Definition:** Provides the contractual settlement date.

**Type:** This message item is composed of one of the following *DateFormat15Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>6.7</u>	{Or	Date	<Dt>	[1..1]	DateTime
<u>6.8</u>	Or}	DateCode	<DtCd>	[1..1]	

## 6.7 Date <Dt>

**Presence:** [1..1]

This message item is part of choice **6.6 SettlementDate**.

**Definition:** Date expressed as a calendar date.

**Data Type:** ISODate

## 6.8 DateCode <DtCd>

**Presence:** [1..1]

This message item is part of choice **6.6 SettlementDate**.

**Definition:** Date is expressed using a code.

**Type:** This message item is composed of one of the following *DateCode3Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>6.9</u>	{Or	Code	<Cd>	[1..1]	Code
<u>6.10</u>	Or}	Proprietary	<Prtry>	[1..1]	±

## 6.9 Code <Cd>

**Synonym(s):** :98B::4!c//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 6.8 **DateCode**.*

**Definition:** Standard code to indicate the date is unknown.

**Data Type:** Code

*One of the following **DateType1Code** values must be used:*

Code	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.

## 6.10 Proprietary <Prtry>

**Synonym(s):** :98B::4!c/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

**Impacted by:** R7

*This message item is part of choice 6.8 **DateCode**.*

**Definition:** Proprietary identification of the type of date.

**Type:** *This message item is composed of the following **GenericIdentification20** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	Identification	<Id>	[1..1]	Text
	Issuer	<Issr>	[1..1]	Text
	SchemeName	<SchmeNm>	[0..1]	Text

*For additional Type information, please refer to **GenericIdentification20** p.967 in 'Message Item Types' section.*

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

## 6.11 FinancialInstrumentIdentification <FinInstrmId>

**Presence:** [1..1]

**Impacted by:** R11, R12

**Definition:** Provides details about the security identification.

**Type:** *This message item is composed of the following **SecurityIdentification14** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	ISIN	<ISIN>	[0..1]	Identifier
	OtherIdentification	<OthrId>	[0..*]	
	Description	<Desc>	[0..1]	Text

*For additional Type information, please refer to **SecurityIdentification14** p.1110 in 'Message Item Types' section.*

**Rule(s):** DescriptionPresenceRule ☒

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.  
(Fatal) Error Code: Sw.Stds.X00192

## DescriptionUsageRule

Description must be used alone as the last resort.

## ISINGuideline

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

ISINPresenceRule ☒

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.  
(Fatal) Error Code: Sw.Stds.X00194

OtherIdentificationPresenceRule ☒

If OtherIdentification is not present then either ISIN or Description must be present.  
(Fatal) Error Code: Sw.Stds.X00193

## 6.12 TradingCurrency <TradgCcy>

**Presence:** [0..1]

**Impacted by:** [R13](#)

**Definition:** Specifies the ISO code of the trade currency.

**Data Type:** CurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ValidationByTable

## 6.13 BuySellIndicator <BuySellInd>

**Presence:** [1..1]

**Definition:** Identifies the trade leg indicator which gives the trade side (buy or sell).

**Data Type:** Code

*One of the following **Side1Code** values must be used:*

Code	Name	Definition
BUMI	BuyMinus	A round-lot market order to buy minus is an order to buy a stated amount of a stock provided that its price is: - not higher than the last sale if the last sale was a minus or zero minus tick and - not higher than the last sale minus the minimum fractional change in the stock if the last sale was a plus or zero plus tick. A limit price order to buy minus also states the highest price at which it can be executed.
BUYI	Buy	Order is buy driven.
CROS	Cross	Identifies an order for which a broker wishes to take the other side and cross with the client.

Code	Name	Definition
CRSH	CrossShort	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position, and sends a Sell Short order to the broker. Many exchanges have tick rules needing to be enforced, and the order getting converted from Sell Short to Cross (instead of Cross Short) could result in an illegal short sell.
CSHE	CrossShortExempt	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position and is exempt from the uptick restriction. Used as audit trail on exchanges.
DEFI	AsDefined	Indicates, in the case of a multileg instrument, that the sides of the legs are the same as defined at the creation of the multileg instrument.
OPPO	Opposite	Indicates, in the case of a multileg instrument, that the sides of the legs are the opposite of their definition at the creation of the multileg instrument.
SELL	Sell	Order is sell driven.
SEPL	SellPlus	A round-lot market order to sell plus is an order to sell a stated amount of a stock provided that its price is: - not lower than the last sale if the last sale was a plus or zero plus tick and - not lower than the last sale minus the minimum fractional change in the stock if the last sale was a minus or zero minus tick. A limit-price order to sell plus also states the lowest price at which it can be executed.
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
TWOS	TwoSided	Indicates that the side refers to both buys and sells.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

## 6.14 TradeQuantity <TradQty>

**Presence:** [1..1]

**Definition:** Identifies the quantity of the trade leg.

**Type:** This message item is composed of one of the following *FinancialInstrumentQuantity1Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Unit	<Unit>	[1..1]	Quantity
Or	FaceAmount	<FaceAmt>	[1..1]	Amount

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
Or}	AmortisedValue	<AmtsdVal>	[1..1]	Amount

For additional Type information, please refer to **FinancialInstrumentQuantity1Choice** p.1113 in 'Message Item Types' section.

## 6.15 DealPrice <DealPric>

**Presence:** [1..1]

**Definition:** Specifies the price of the traded financial instrument.

**Type:** This message item is composed of the following **Price4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Value	<Val>	[1..1]	
	Type	<Tp>	[0..1]	Code

For additional Type information, please refer to **Price4** p.1102 in 'Message Item Types' section.

## 6.16 AccruedInterestAmount <AcrdIntrstAmt>

**Presence:** [0..1]

**Definition:** Interest that has accumulated on a bond since the last interest payment up to, but not including, the settlement date.

**Type:** This message item is composed of the following **AmountAndDirection21** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>6.17</u>		Amount	<Amt>	[1..1]	Amount
<u>6.18</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code

## 6.17 Amount <Amt>

**Synonym(s):** :19a: (ISO 15022)

**Presence:** [1..1]

**Impacted by:** ☒ R14, ☒ R15

**Definition:** Amount of money in the cash entry.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**6.18 CreditDebitIndicator <CdtDbtInd>****Synonym(s):** :19A::4!c\[[N] (ISO 15022)**Presence:** [0..1]**Definition:** Indicates whether an entry is a credit or a debit.**Data Type:** Code*When this message item is present, one of the following **CreditDebitCode** values must be used:*

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

**6.19 PlaceOfTrade <PlcOfTrad>****Presence:** [1..1]**Impacted by:** [R16](#)**Definition:** Place at which the security is traded.**Type:** *This message item is composed of the following **MarketIdentification20** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	Identification	<Id>	[0..1]	
	Type	<Tp>	[1..1]	

*For additional Type information, please refer to **MarketIdentification20** p.980 in 'Message Item Types' section.***Rule(s):** MarketTypeAndIdentificationRule

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system. If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

**6.20 PlaceOfListing <PlcOfListg>****Presence:** [0..1]**Impacted by:** ☒ [R1](#), [R17](#)**Definition:** Place at which the security is listed.**Type:** *This message item is composed of the following **MarketIdentification21** element(s):*



Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[0..1]	
	Type	<Tp>	[1..1]	

For additional Type information, please refer to [MarketIdentification21](#) p.983 in 'Message Item Types' section.

**Rule(s):** MarketTypeAndIdentificationRule

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system.

If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

## 6.21 TradeType <TradTp>

**Presence:** [1..1]

**Definition:** Identifies the type of trade transaction.

**Data Type:** Code

One of the following *TradeType1Code* values must be used:

Code	Name	Definition
BKTR	BackUpTrade	Trade that is input manually in case of issue on the original trade that either was not processed or not received.
COTR	CorrectiveTrade	Trade that is generated following a corporate action.
GUTR	TradeGiveUp	Trade generated by a give-up.
LKTR	LinkedTrade	Trades coming from the application of a corporate event.
OFBK	OffOrderBookTrade	Trade that is over the counter.
OOBK	OnOrderBookTrade	On order book/market trade.

## 6.22 DerivativeRelatedTrade <DerivRltdTrad>

**Presence:** [0..1]

**Definition:** Indicates that the trade is for settlement of an exercised derivatives contract.

**Data Type:** One of the following *YesNoIndicator* values must be used:

MeaningWhenTrue: Yes

MeaningWhenFalse: No

## 6.23 TradingParty <TradgPty>

**Presence:** [1..1]

**Definition:** Provides the identification of the trading party.

**Type:** This message item is composed of one of the following *PartyIdentification35Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	BIC	<BIC>	[1..1]	Identifier
Or}	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to [PartyIdentification35Choice](#) p.1066 in 'Message Item Types' section.

## 6.24 TradingPartyAccount <TradgPtyAcct>

**Presence:** [0..1]

**Definition:** Identifier of the trading participant's account at the trading venue using the venue's coding system.

**Type:** This message item is composed of the following *SecuritiesAccount19* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	Identification	<Id>	[1..1]	Text
	Type	<Tp>	[0..1]	
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to *SecuritiesAccount19* p.850 in 'Message Item Types' section.

## 6.25 TradingCapacity <TradgCpcty>

**Presence:** [1..1]

**Definition:** Specifies the role of the trading party in the transaction.

**Data Type:** Code

One of the following *TradingCapacity5Code* values must be used:

Code	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.
RISP	RisklessPrincipal	Trading as a riskless principal, ie, the order to buy(sell) has been simultaneously offset by an order to sell (buy) with another party.

## 6.26 TradePostingCode <TradPstngCd>

**Presence:** [0..1]

**Definition:** Indicates how a trade is maintained in the clearing account.

**Data Type:** Code

When this message item is present, one of the following *TradePosting1Code* values must be used:

Code	Name	Definition
GROS	Gross	Trade is maintained as a separate individual position in the clearing account.
NETT	Net	Trade is maintained as a net position in the clearing account.

## 7.0 SettlementDetails <SttlmDtls>

**Presence:** [1..1]

**Definition:** Provides details about the settlement details of the trade leg such the settlement amount or the place of settlement.

**Type:** The *SettlementDetails* block is composed of the following *Settlement1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
7.1		SettlementAmount	<SttlmAmt>	[1..1]	±
7.2		Depository	<Dpstry>	[0..1]	±

## 7.1 SettlementAmount <SttlmAmt>

**Presence:** [1..1]

**Definition:** Total amount to be settled.

**Type:** This message item is composed of the following *AmountAndDirection27* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Amount	<Amt>	[1..1]	Amount
	CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code
	OriginalCurrencyAndOrderedAmount	<OrgnlCcyAndOrdrdAmt>	[0..1]	Amount
	ForeignExchangeDetails	<FXDtls>	[0..1]	

For additional Type information, please refer to *AmountAndDirection27* p.874 in 'Message Item Types' section.

## 7.2 Depository <Dpstry>

**Presence:** [0..1]

**Impacted by:** ☒ R1

**Definition:** Place where settlement of the securities takes place.

**Type:** This message item is composed of one of the following *PartyIdentification34Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	BIC	<BIC>	[1..1]	Identifier
Or	NameAndAddress	<NmAndAdr>	[1..1]	
Or }	Country	<Ctry>	[1..1]	Code

For additional Type information, please refer to *PartyIdentification34Choice* p.1061 in 'Message Item Types' section.

## 8.0 SupplementaryData <SplmtryData>

**Presence:** [0..\*]

**Impacted by:** R20

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

**Type:** This message item is composed of the following *SupplementaryData1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PlaceAndName	<PlcAndNm>	[0..1]	Text
	Envelope	<Envlp>	[1..1]	

For additional Type information, please refer to **SupplementaryData1** p.1034 in 'Message Item Types' section.

**Rule(s):** SupplementaryDataRule

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

## Business Example

### Description

On October 21st, after the acceptance of the trade, CCP1 splits this trade into two legs and notifies each clearing member. This is done with the TradeLegNotification message (secl.001.001.02). The example below only shows one of the two legs (ie the sale).

The notification contains the following information:

**Parties involved:**

Central Counterparty: CCP1

Clearing member: CITTGB2L

Trading Party: TradingPartyA acting as Principal

**Trade Details:**

Trade Leg Identification CC1

Trade Identification: Broker1

Trade Execution Identification: JW2

Clearing Account: 12345678 and Account Type: House

Financial Instrument: GB1234567891

10 units of the FI are sold at deal price GBP 100

Market Identifier: Turquoise

**Relative dates:**

Trade date: 21 October 2011 (time 12 :41 :01)

Settlement date: 25 October 2011

### XML Instance

```
<TradLegNtfctn>
  <ClrMmb>
    <BIC>CITTGB2L</BIC>
  </ClrMmb>
  <ClrAcct>
    <Id>12345678</Id>
    <Tp>HOUS</Tp>
  </ClrAcct>
  <ClrDtls>
    <SttlmNetgElgblCd>GROS</SttlmNetgElgblCd>
  </ClrDtls>
  <TradLegDtls>
    <TradLegId>CCP1</TradLegId>
    <TradId>BROKER1</TradId>
    <TradExctnId>JW2</TradExctnId>
    <TradDt>2011-10-21T12:41:01</TradDt>
    <SttlmDt>
      <Dt>2011-10-25</Dt>
    </SttlmDt>
    <FinInstrmId>
      <ISIN>GB1234567891</ISIN>
    </FinInstrmId>
  </TradLegDtls>
</TradLegNtfctn>
```

```
</FinInstrmId>
<BuySellInd>SELL</BuySellInd>
<TradQty>
  <Unit>10</Unit>
</TradQty>
<DealPric>
  <Val>
    <Amt Ccy="GBP">100</Amt>
  </Val>
</DealPric>
<PlcOfTrad>
  <Id>
    <MktIdrCd>TRQX</MktIdrCd>
  </Id>
  <Tp>
    <Cd>EXCH</Cd>
  </Tp>
</PlcOfTrad>
<TradTp>OOBK</TradTp>
<TradgPty>
  <PrtryId>
    <Id>TradingPartyA</Id>
    <Issr>CCP1</Issr>
  </PrtryId>
</TradgPty>
<TradgCpcty>PRIN</TradgCpcty>
</TradLegDtls>
<SttlmDtls>
  <SttlmAmt>
    <Amt Ccy="GBP">1000</Amt>
    <CdtDbtInd>CRDT</CdtDbtInd>
  </SttlmAmt>
</SttlmDtls>
</TradLegNtfctn>
```

## MX secl.002.001.02 TradeLegNotificationCancellationV02

### Message Functionality

#### Scope

The TradeLegNotificationCancellation message is sent by the central counterparty (CCP) to a clearing member to notify the cancellation of a TradeLegNotification message previously sent. The ISO 20022 Business Application Header (BAH) must be used.

#### Usage

The previously sent message must be the Trade Leg Notification message.

#### Outline

The TradeLegNotification message is composed of the following message building blocks:

##### A.Clearing Member

This building block is mandatory and non repetitive. It contains all information required to identify the Clearing Member (using a BIC or a proprietary identification).

##### B.Clearing Account

This building block is mandatory and non repetitive. It contains elements such as the account identification and type and optionally the name.

##### C. Delivery Account

This building block is optional and non repetitive. It contains the possible elements that can be provided to identify the delivery account that is the account opened by the central counterparty in the name of the clearing member (or its settlement agent) within the account structure, for settlement purposes. It gives information about the clearing member/ its settlement agent account at the central securities depository.

##### D. Non Clearing Member

This building block is optional and non repetitive. It provides details about the non clearing member identification and account.

##### E. Clearing Details

This building block is optional and non repetitive. It contains the following elements:

- The element indicating to the clearing member whether the trade is eligible for settlement netting or not.
- The identification of the clearing organisation that will clear the trade (ClearingSegment element).
- The GuaranteeTrade indicator that specifies whether the central counterparty has to novate and guarantee the trade or not.
- The details of information that must be present in case of non-guaranteed trades.

##### F. Trade Leg Details

This building block is mandatory and non repetitive. It contains the detailed characteristics of the trade leg such as:

- The identification of the trade leg, that is the unambiguous identification of the transaction (that is, the trade leg) as known by the instructing party (the CCP).
- The identification of the trade, that is the reference allocated by the broker dealer.
- The identification of the trade execution, that is the unique reference assigned by the trading venue when the trade is executed.

- The identification of the trading party and the trading party account.
- The type of trade transaction.
- The date and time of the trade.
- The contractual settlement date.
- The identification of the financial instrument.

## G. Supplementary Data

This building block is optional and repetitive. It allows to provide additional information that cannot be captured in the structured elements and/or any other specific block.

## Message Rules and Guidelines

### Rules

#### 1. DepositoryOrPlaceOfListingPresenceRule

Either Depository or PlaceOfListing must be present.

The rule definition is followed by Fatal Error Code: X00200 if applicable.

### Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<TradLegNtfctnCxl>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.0</u>		ClearingMember	<ClrMmb>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		ClearingAccount	<ClrAcct>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.0</u>		DeliveryAccount	<DlvryAcct>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>4.0</u>		NonClearingMember	<NonClrMmb>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>5.0</u>		ClearingDetails	<ClrDtls>	[0..1]		
<u>5.1</u>		SettlementNettingEligibleCode	<SttlmNetgElgblCd>	[1..1]	Code	
<u>5.2</u>		ClearingSegment	<ClrSgmt>	[0..1]	±	
<u>5.3</u>		GuaranteedTrade	<GrntedTrad>	[0..1]	Indicator	
<u>5.4</u>		NonGuaranteedTrade	<NonGrntedTrad>	[0..1]		<input checked="" type="checkbox"/> <u>R4</u>
<u>5.5</u>		TradeCounterpartyMemberIdentification	<TradCtrPtyMmbId>	[1..1]	±	
<u>5.6</u>		TradeCounterpartyClearingMemberIdentification	<TradCtrPtyClrMmbId>	[1..1]	±	
<u>5.7</u>		DeliveringParties	<DlvrgPties>	[0..1]		<u>R5</u>
<u>5.8</u>		Depository	<Dpstry>	[1..1]	±	
<u>5.9</u>		Party1	<Pty1>	[1..1]	±	
<u>5.10</u>		Party2	<Pty2>	[0..1]	±	
<u>5.11</u>		SecuritiesSettlementSystem	<SctiesSttlmSys>	[0..1]	Text	
<u>5.12</u>		ReceivingParties	<RcvgPties>	[0..1]		<u>R6</u>
<u>5.13</u>		Depository	<Dpstry>	[1..1]	±	
<u>5.14</u>		Party1	<Pty1>	[1..1]	±	
<u>5.15</u>		Party2	<Pty2>	[0..1]	±	
<u>5.16</u>		SecuritiesSettlementSystem	<SctiesSttlmSys>	[0..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>6.0</u>		TradeLegDetails	<TradLegDtls>	[1..1]		
<u>6.1</u>		TradeLegIdentification	<TradLegId>	[1..1]	Text	
<u>6.2</u>		TradeIdentification	<TradId>	[0..1]	Text	
<u>6.3</u>		TradeExecutionIdentification	<TradExctnId>	[1..1]	Text	
<u>6.4</u>		Status	<Sts>	[0..1]	Code	
<u>6.5</u>		TradeDate	<TradDt>	[1..1]	DateTime	
<u>6.6</u>		SettlementDate	<SttlmDt>	[0..1]		



Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">6.7</a>	{Or	Date	<Dt>	[1..1]	DateTime	
<a href="#">6.8</a>	Or}	DateCode	<DtCd>	[1..1]		
<a href="#">6.9</a>	{{Or	Code	<Cd>	[1..1]	Code	
<a href="#">6.10</a>	Or}}	Proprietary	<Prtry>	[1..1]	±	<a href="#">R7</a>
<a href="#">6.11</a>		FinancialInstrumentIdentification	<FinInstrmId>	[1..1]	±	<a href="#">R11</a> , <a href="#">R12</a>
<a href="#">6.12</a>		TradingCurrency	<TradgCcy>	[0..1]	Code	<a href="#">R13</a>
<a href="#">6.13</a>		BuySellIndicator	<BuySellInd>	[1..1]	Code	
<a href="#">6.14</a>		TradeQuantity	<TradQty>	[1..1]	±	
<a href="#">6.15</a>		DealPrice	<DealPric>	[1..1]	±	
<a href="#">6.16</a>		AccruedInterestAmount	<AcrdIntrstAmt>	[0..1]		
<a href="#">6.17</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R14</a> , <input checked="" type="checkbox"/> <a href="#">R15</a>
<a href="#">6.18</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<a href="#">6.19</a>		PlaceOfTrade	<PlcOfTrad>	[1..1]	±	<a href="#">R16</a>
<a href="#">6.20</a>		PlaceOfListing	<PlcOfListg>	[0..1]	±	<input checked="" type="checkbox"/> <a href="#">R1</a> , <a href="#">R17</a>
<a href="#">6.21</a>		TradeType	<TradTp>	[1..1]	Code	
<a href="#">6.22</a>		DerivativeRelatedTrade	<DerivRltdTrad>	[0..1]	Indicator	
<a href="#">6.23</a>		TradingParty	<TradgPty>	[1..1]	±	
<a href="#">6.24</a>		TradingPartyAccount	<TradgPtyAcct>	[0..1]	±	
<a href="#">6.25</a>		TradingCapacity	<TradgCpcty>	[1..1]	Code	
<a href="#">6.26</a>		TradePostingCode	<TradPstngCd>	[0..1]	Code	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">7.0</a>		SettlementDetails	<SttlmDtls>	[1..1]		
<a href="#">7.1</a>		SettlementAmount	<SttlmAmt>	[1..1]	±	
<a href="#">7.2</a>		Depository	<Dpstry>	[0..1]	±	<input checked="" type="checkbox"/> <a href="#">R1</a>

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">8.0</a>		SupplementaryData	<SplmtryData>	[0..*]	±	<a href="#">R20</a>

## Rules and Guidelines

### Rules

#### R1 DepositoryOrPlaceOfListingPresenceRule ☒

Depository or PlaceOfListing must be present.

Following Must be True

/SettlementDetails/Depository Must be present

Or

/TradeLegDetails/PlaceOfListing Must be present

(Fatal) Error Code: Sw.Stds.X00200

#### R2 AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components:

INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00008

*This Rule also impacts **PartyIdentification35Choice** Type. Please refer to 'Message Item Types' section p.1066 for additional information.*

*This Rule also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

*This Rule also impacts **PartyIdentification34Choice** Type. Please refer to 'Message Item Types' section p.1061 for additional information.*

*This Rule also impacts **PartyIdentificationAndAccount32** Type. Please refer to 'Message Item Types' section p.1090 for additional information.*

#### R3 Country ☒

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

(Fatal) Error Code: Sw.Stds.D00004

*This Rule also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

*This Rule also impacts **PartyIdentification34Choice** Type. Please refer to 'Message Item Types' section p.1061 for additional information.*

*This Rule also impacts **PartyIdentificationAndAccount32** Type. Please refer to 'Message Item Types' section p.1090 for additional information.*

#### R4 NonGuaranteedTradePresenceRule ☒

If GuaranteedTrade Indicator is No then NonGuaranteed trade details must be present.

On Condition

/GuaranteedTrade is equal to value 'false'

And

/GuaranteedTrade is present

Following Must be True

/NonGuaranteedTrade Must be present

(Fatal) Error Code: Sw.Stds.X00201

#### R5 DepositoryGuideline

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.

**R6 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty. The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

**R7 CoexistenceIssuerSchemeNameRule**

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

**R8 DescriptionPresenceRule** ☒

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or

/OtherIdentification[\*] Must be present

(Fatal) Error Code: Sw.Stds.X00192

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R9 OtherIdentificationPresenceRule** ☒

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

On Condition

/OtherIdentification[\*] is absent

Following Must be True

/ISIN Must be present

Or

/Description Must be present

(Fatal) Error Code: Sw.Stds.X00193

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R10 ISINPresenceRule** ☒

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

On Condition

/ISIN is absent

Following Must be True

/OtherIdentification[\*] Must be present

Or

/Description Must be present

(Fatal) Error Code: Sw.Stds.X00194

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R11 DescriptionUsageRule**

Description must be used alone as the last resort.

**R12 ISINGuideline**

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

**R13 ValidationByTable****R14 ActiveOrHistoricCurrency** ☒

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

(Fatal) Error Code: Sw.Stds.D00006

*This Rule also impacts **Price4** Type. Please refer to 'Message Item Types' section p.1102 for additional information.*

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R15** CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R16** MarketTypeAndIdentificationRule

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system. If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

**R17** MarketTypeAndIdentificationRule

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system.

If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

**R18** CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R19** ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R20** SupplementaryDataRule

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

## Guidelines

**G1** AdditionalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

*This Guideline also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

## Message Items Description

*The following section identifies the elements of the **TradeLegNotificationCancellationV02** message definition.*

### 1.0 ClearingMember <ClrMmb>

**Presence:** [1..1]

**Definition:** Provides the identification of the account owner, that is the clearing member (individual clearing member or general clearing member).

**Type:** This message item is composed of one of the following **PartyIdentification35Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	BIC	<BIC>	[1..1]	Identifier
Or}	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to **PartyIdentification35Choice** p.1066 in 'Message Item Types' section.

## 2.0 ClearingAccount <ClrAcct>

**Presence:** [1..1]

**Definition:** Identifies the clearing member account at the Central counterparty through which the trade must be cleared.

**Type:** The **ClearingAccount** block is composed of the following **SecuritiesAccount18** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Type	<Tp>	[1..1]	Code
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to **SecuritiesAccount18** p.849 in 'Message Item Types' section.

## 3.0 DeliveryAccount <DlvryAcct>

**Presence:** [0..1]

**Definition:** An account opened by the central counterparty in the name of the clearing member or its settlement agent within the account structure, for settlement purposes (gives information about the clearing member/its settlement agent account at the central securities depository).

**Type:** This message item is composed of the following **SecuritiesAccount19** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Type	<Tp>	[0..1]	
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to **SecuritiesAccount19** p.850 in 'Message Item Types' section.

## 4.0 NonClearingMember <NonClrMmb>

**Presence:** [0..1]

**Definition:** Provides details about the non clearing member identification and account.

**Type:** This message item is composed of the following **PartyIdentificationAndAccount31** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	AlternateIdentification	<AltrnId>	[0..1]	

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	AdditionalInformation	<AddtlInf>	[0..1]	
	ClearingAccount	<ClrAcct>	[0..1]	

For additional Type information, please refer to **PartyIdentificationAndAccount31** p.1081 in 'Message Item Types' section.

## 5.0 ClearingDetails <ClrDtls>

**Presence:** [0..1]

**Definition:** Provides clearing details such as the non clearing member identification or the settlement netting (or not) eligibility code.

**Type:** The **ClearingDetails** block is composed of the following **Clearing2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.1</u>		SettlementNettingEligibleCode	<SttlmNetgElgblCd>	[1..1]	Code
<u>5.2</u>		ClearingSegment	<ClrSgmt>	[0..1]	±
<u>5.3</u>		GuaranteedTrade	<GrntedTrad>	[0..1]	Indicator
<u>5.4</u>		NonGuaranteedTrade	<NonGrntedTrad>	[0..1]	

**Rule(s):** NonGuaranteedTradePresenceRule ☒

If GuaranteedTrade Indicator is No then NonGuaranteed trade details must be present.

(Fatal) Error Code: Sw.Stds.X00201

## 5.1 SettlementNettingEligibleCode <SttlmNetgElgblCd>

**Presence:** [1..1]

**Definition:** Indicates to the clearing member whether the trade is eligible for settlement netting or not.

**Data Type:** Code

One of the following **NettingEligible1Code** values must be used:

Code	Name	Definition
AGFS	AggregationForSettlement	Grouping of receipts/purchases to create one settlement obligation, and the grouping of deliveries/sales to create one settlement obligation.
GROS	Gross	Indicates that the trade is not eligible for settlement netting.
NETT	Nett	Indicates that the trade is eligible for settlement netting.

## 5.2 ClearingSegment <ClrSgmt>

**Presence:** [0..1]

**Definition:** Clearing organisation that will clear the trade.

Note: This field allows clearing member firm to segregate flows coming from clearing counterparty's clearing system. Indeed, clearing member firms receive messages from the same system (same sender) and this field allows them to know if the message is related to equities or derivatives.

**Type:** This message item is composed of one of the following *PartyIdentification35Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	BIC	<BIC>	[1..1]	Identifier
Or}	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to *PartyIdentification35Choice* p.1066 in 'Message Item Types' section.

### 5.3 GuaranteedTrade <GrntedTrad>

**Presence:** [0..1]

**Definition:** Indicates if the position is guaranteed or non-guaranteed by the central counterparty, that is whether the CCP has done the novation and then guarantees the trade, or not.

**Data Type:** One of the following *YesNoIndicator* values must be used:

MeaningWhenTrue: Yes

MeaningWhenFalse: No

### 5.4 NonGuaranteedTrade <NonGrntedTrad>

**Presence:** [0..1]

**Impacted by:** ☒ R4

**Definition:** In case of trades that are not guaranteed by the central counterparty (this is when the central counterparty has not done the novation), provides details such as the trade counterparty member identification or the trade counterparty clearing member identification.

**Type:** This message item is composed of the following *NonGuaranteedTrade2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.5</a>		TradeCounterpartyMemberIdentification	<TradCtrPtyMmbId>	[1..1]	±
<a href="#">5.6</a>		TradeCounterpartyClearingMemberIdentification	<TradCtrPtyClrMmbId>	[1..1]	±
<a href="#">5.7</a>		DeliveringParties	<DlvrgPties>	[0..1]	
<a href="#">5.12</a>		ReceivingParties	<RcvgPties>	[0..1]	

### 5.5 TradeCounterpartyMemberIdentification <TradCtrPtyMmbId>

**Presence:** [1..1]

**Definition:** External identification of the member who is the market counterpart member of the current trade leg (in case of non guarantee trades, this field allows buyer and seller to identify each other).

**Type:** This message item is composed of one of the following *PartyIdentification35Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	BIC	<BIC>	[1..1]	Identifier
Or}	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to *PartyIdentification35Choice* p.1066 in 'Message Item Types' section.

## 5.6 TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>

**Presence:** [1..1]

**Definition:** External identification of the clearing member of the market counterpart member (in case of non guarantee trades, this field allows buyer and seller to identify each other).

**Type:** This message item is composed of one of the following *PartyIdentification35Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	BIC	<BIC>	[1..1]	Identifier
Or }	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to *PartyIdentification35Choice* p.1066 in 'Message Item Types' section.

## 5.7 DeliveringParties <DlvrgPties>

**Presence:** [0..1]

**Impacted by:** R5

**Definition:** Provides details about the delivering parties involved in the settlement chain.

**Type:** This message item is composed of the following *DeliveringPartiesAndAccount7* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.8</u>		Depository	<Dpstry>	[1..1]	±
<u>5.9</u>		Party1	<Pty1>	[1..1]	±
<u>5.10</u>		Party2	<Pty2>	[0..1]	±
<u>5.11</u>		SecuritiesSettlementSystem	<ScitiesSttlmSys>	[0..1]	Text

**Rule(s):** DepositoryGuideline

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.

## 5.8 Depository <Dpstry>

**Presence:** [1..1]

**Definition:** First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Type:** This message item is composed of one of the following *PartyIdentification34Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	BIC	<BIC>	[1..1]	Identifier
Or	NameAndAddress	<NmAndAdr>	[1..1]	
Or }	Country	<Ctry>	[1..1]	Code



For additional Type information, please refer to **PartyIdentification34Choice** p.1061 in 'Message Item Types' section.

## 5.9 Party1 <Pty1>

**Presence:** [1..1]

**Definition:** Party that, in a settlement chain interacts with the depository.

**Type:** This message item is composed of the following **PartyIdentificationAndAccount32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PartyIdentification	<PtyId>	[1..1]	
	AccountIdentification	<AcctId>	[0..1]	Text
	ProcessingIdentification	<PrcgId>	[0..1]	Text
	ProcessingDate	<PrcgDt>	[0..1]	
	SubAccountDetails	<SubAcctDtls>	[0..1]	
	ContactPerson	<CtctPrsn>	[0..1]	

For additional Type information, please refer to **PartyIdentificationAndAccount32** p.1090 in 'Message Item Types' section.

## 5.10 Party2 <Pty2>

**Presence:** [0..1]

**Definition:** Party that, in a settlement chain interacts with the party 1.

**Type:** This message item is composed of the following **PartyIdentificationAndAccount32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PartyIdentification	<PtyId>	[1..1]	
	AccountIdentification	<AcctId>	[0..1]	Text
	ProcessingIdentification	<PrcgId>	[0..1]	Text
	ProcessingDate	<PrcgDt>	[0..1]	
	SubAccountDetails	<SubAcctDtls>	[0..1]	
	ContactPerson	<CtctPrsn>	[0..1]	

For additional Type information, please refer to **PartyIdentificationAndAccount32** p.1090 in 'Message Item Types' section.

## 5.11 SecuritiesSettlementSystem <SctiesSttlmSys>

**Presence:** [0..1]

**Definition:** Identifies the securities settlement system to be used.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 5.12 ReceivingParties <RcvgPties>

**Presence:** [0..1]

**Impacted by:** R6

**Definition:** Provides details about the receiving parties involved in the settlement chain.

**Type:** This message item is composed of the following **ReceivingPartiesAndAccount7** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
5.13		Depository	<Dpstry>	[1..1]	±
5.14		Party1	<Pty1>	[1..1]	±
5.15		Party2	<Pty2>	[0..1]	±
5.16		SecuritiesSettlementSystem	<SctiesSttlmSys>	[0..1]	Text

**Rule(s):** DepositoryGuideline

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

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

## 5.13 Depository <Dpstry>

**Presence:** [1..1]

**Definition:** First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Type:** This message item is composed of one of the following **PartyIdentification34Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	BIC	<BIC>	[1..1]	Identifier
Or	NameAndAddress	<NmAndAdr>	[1..1]	
Or}	Country	<Ctry>	[1..1]	Code

For additional Type information, please refer to **PartyIdentification34Choice** p.1061 in 'Message Item Types' section.

## 5.14 Party1 <Pty1>

**Presence:** [1..1]

**Definition:** Party that, in a settlement chain interacts with the depository.

**Type:** This message item is composed of the following **PartyIdentificationAndAccount32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PartyIdentification	<PtyId>	[1..1]	
	AccountIdentification	<AcctId>	[0..1]	Text
	ProcessingIdentification	<PrcgId>	[0..1]	Text
	ProcessingDate	<PrcgDt>	[0..1]	

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	SubAccountDetails	<SubAcctDtls>	[0..1]	
	ContactPerson	<CtctPrsn>	[0..1]	

For additional Type information, please refer to **PartyIdentificationAndAccount32** p.1090 in 'Message Item Types' section.

## 5.15 Party2 <Pty2>

**Presence:** [0..1]

**Definition:** Party that, in a settlement chain interacts with the party 1.

**Type:** This message item is composed of the following **PartyIdentificationAndAccount32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PartyIdentification	<PtyId>	[1..1]	
	AccountIdentification	<AcctId>	[0..1]	Text
	ProcessingIdentification	<PrcgId>	[0..1]	Text
	ProcessingDate	<PrcgDt>	[0..1]	
	SubAccountDetails	<SubAcctDtls>	[0..1]	
	ContactPerson	<CtctPrsn>	[0..1]	

For additional Type information, please refer to **PartyIdentificationAndAccount32** p.1090 in 'Message Item Types' section.

## 5.16 SecuritiesSettlementSystem <SctiesSttlmSys>

**Presence:** [0..1]

**Definition:** Identifies the securities settlement system to be used.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.0 TradeLegDetails <TradLegDtls>

**Presence:** [1..1]

**Definition:** Provides details about the trade leg such as the trade date, the settlement date or the trading currency.

**Type:** The **TradeLegDetails** block is composed of the following **TradeLeg5** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>6.1</u>		TradeLegIdentification	<TradLegId>	[1..1]	Text
<u>6.2</u>		TradeIdentification	<TradId>	[0..1]	Text
<u>6.3</u>		TradeExecutionIdentification	<TradExctnId>	[1..1]	Text
<u>6.4</u>		Status	<Sts>	[0..1]	Code
<u>6.5</u>		TradeDate	<TradDt>	[1..1]	DateTime

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.6</a>		SettlementDate	<SttlmDt>	[0..1]	
<a href="#">6.11</a>		FinancialInstrumentIdentification	<FinInstrmId>	[1..1]	±
<a href="#">6.12</a>		TradingCurrency	<TradgCcy>	[0..1]	Code
<a href="#">6.13</a>		BuySellIndicator	<BuySellInd>	[1..1]	Code
<a href="#">6.14</a>		TradeQuantity	<TradQty>	[1..1]	±
<a href="#">6.15</a>		DealPrice	<DealPric>	[1..1]	±
<a href="#">6.16</a>		AccruedInterestAmount	<AcrdIntrstAmt>	[0..1]	
<a href="#">6.19</a>		PlaceOfTrade	<PlcOfTrad>	[1..1]	±
<a href="#">6.20</a>		PlaceOfListing	<PlcOfListg>	[0..1]	±
<a href="#">6.21</a>		TradeType	<TradTp>	[1..1]	Code
<a href="#">6.22</a>		DerivativeRelatedTrade	<DerivRltdTrad>	[0..1]	Indicator
<a href="#">6.23</a>		TradingParty	<TradgPty>	[1..1]	±
<a href="#">6.24</a>		TradingPartyAccount	<TradgPtyAcct>	[0..1]	±
<a href="#">6.25</a>		TradingCapacity	<TradgCpcty>	[1..1]	Code
<a href="#">6.26</a>		TradePostingCode	<TradPstngCd>	[0..1]	Code

## 6.1 TradeLegIdentification <TradLegId>

**Presence:** [1..1]

**Definition:** Unambiguous identification of the transaction (that is the trade leg) as known by the instructing party.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.2 TradeIdentification <TradId>

**Presence:** [0..1]

**Definition:** Reference allocated by the broker dealer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.3 TradeExecutionIdentification <TradExctnId>

**Presence:** [1..1]

**Definition:** Unique reference assigned by the trading venue when the trade is executed.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.4 Status <Sts>

**Presence:** [0..1]

**Definition:** Provides the status of the trade leg.

**Data Type:** Code

When this message item is present, one of the following *Status5Code* values must be used:

Code	Name	Definition
PACK	Accepted	Instruction has been accepted and is validated for further processing
PDNG	Pending	Instruction is pending.
REJT	Rejected	Instruction has been rejected.

## 6.5 TradeDate <TradDt>

**Presence:** [1..1]

**Definition:** Provides the date and time of trade transaction.

**Data Type:** ISODatetime

## 6.6 SettlementDate <SttlmDt>

**Presence:** [0..1]

**Definition:** Provides the contractual settlement date.

**Type:** This message item is composed of one of the following *DateFormat15Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>6.7</u>	{Or	Date	<Dt>	[1..1]	DateTime
<u>6.8</u>	Or}	DateCode	<DtCd>	[1..1]	

## 6.7 Date <Dt>

**Presence:** [1..1]

This message item is part of choice **6.6 SettlementDate**.

**Definition:** Date expressed as a calendar date.

**Data Type:** ISODate

## 6.8 DateCode <DtCd>

**Presence:** [1..1]

This message item is part of choice **6.6 SettlementDate**.

**Definition:** Date is expressed using a code.

**Type:** This message item is composed of one of the following *DateCode3Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>6.9</u>	{Or	Code	<Cd>	[1..1]	Code
<u>6.10</u>	Or}	Proprietary	<Prtry>	[1..1]	±

## 6.9 Code <Cd>

**Synonym(s):** :98B::4!c//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 6.8 **DateCode**.*

**Definition:** Standard code to indicate the date is unknown.

**Data Type:** Code

*One of the following **DateType1Code** values must be used:*

Code	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.

## 6.10 Proprietary <Prtry>

**Synonym(s):** :98B::4!c/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

**Impacted by:** R7

*This message item is part of choice 6.8 **DateCode**.*

**Definition:** Proprietary identification of the type of date.

**Type:** *This message item is composed of the following **GenericIdentification20** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Issuer	<Issr>	[1..1]	Text
	SchemeName	<SchmeNm>	[0..1]	Text

*For additional Type information, please refer to **GenericIdentification20** p.967 in 'Message Item Types' section.*

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

## 6.11 FinancialInstrumentIdentification <FinInstrmId>

**Presence:** [1..1]

**Impacted by:** R11, R12

**Definition:** Provides details about the security identification.

**Type:** *This message item is composed of the following **SecurityIdentification14** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	ISIN	<ISIN>	[0..1]	Identifier
	OtherIdentification	<OthrId>	[0..*]	
	Description	<Desc>	[0..1]	Text

*For additional Type information, please refer to **SecurityIdentification14** p.1110 in 'Message Item Types' section.*

**Rule(s):** DescriptionPresenceRule ☒

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.  
(Fatal) Error Code: Sw.Stds.X00192

## DescriptionUsageRule

Description must be used alone as the last resort.

## ISINGuideline

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

ISINPresenceRule ☒

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.  
(Fatal) Error Code: Sw.Stds.X00194

OtherIdentificationPresenceRule ☒

If OtherIdentification is not present then either ISIN or Description must be present.  
(Fatal) Error Code: Sw.Stds.X00193

## 6.12 TradingCurrency <TradgCcy>

**Presence:** [0..1]

**Impacted by:** [R13](#)

**Definition:** Specifies the ISO code of the trade currency.

**Data Type:** CurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ValidationByTable

## 6.13 BuySellIndicator <BuySellInd>

**Presence:** [1..1]

**Definition:** Identifies the trade leg indicator which gives the trade side (buy or sell).

**Data Type:** Code

*One of the following **Side1Code** values must be used:*

Code	Name	Definition
BUMI	BuyMinus	A round-lot market order to buy minus is an order to buy a stated amount of a stock provided that its price is: - not higher than the last sale if the last sale was a minus or zero minus tick and - not higher than the last sale minus the minimum fractional change in the stock if the last sale was a plus or zero plus tick. A limit price order to buy minus also states the highest price at which it can be executed.
BUYI	Buy	Order is buy driven.
CROS	Cross	Identifies an order for which a broker wishes to take the other side and cross with the client.

Code	Name	Definition
CRSH	CrossShort	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position, and sends a Sell Short order to the broker. Many exchanges have tick rules needing to be enforced, and the order getting converted from Sell Short to Cross (instead of Cross Short) could result in an illegal short sell.
CSHE	CrossShortExempt	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position and is exempt from the uptick restriction. Used as audit trail on exchanges.
DEFI	AsDefined	Indicates, in the case of a multileg instrument, that the sides of the legs are the same as defined at the creation of the multileg instrument.
OPPO	Opposite	Indicates, in the case of a multileg instrument, that the sides of the legs are the opposite of their definition at the creation of the multileg instrument.
SELL	Sell	Order is sell driven.
SEPL	SellPlus	A round-lot market order to sell plus is an order to sell a stated amount of a stock provided that its price is: - not lower than the last sale if the last sale was a plus or zero plus tick and - not lower than the last sale minus the minimum fractional change in the stock if the last sale was a minus or zero minus tick. A limit-price order to sell plus also states the lowest price at which it can be executed.
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
TWOS	TwoSided	Indicates that the side refers to both buys and sells.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

## 6.14 TradeQuantity <TradQty>

**Presence:** [1..1]

**Definition:** Identifies the quantity of the trade leg.

**Type:** This message item is composed of one of the following *FinancialInstrumentQuantity1Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Unit	<Unit>	[1..1]	Quantity
Or	FaceAmount	<FaceAmt>	[1..1]	Amount



Or	Message Item	<XML Tag>	Mult.	Represent./ Type
Or}	AmortisedValue	<AmtsdVal>	[1..1]	Amount

For additional Type information, please refer to **FinancialInstrumentQuantity1Choice** p.1113 in 'Message Item Types' section.

## 6.15 DealPrice <DealPric>

**Presence:** [1..1]

**Definition:** Specifies the price of the traded financial instrument.

**Type:** This message item is composed of the following **Price4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Value	<Val>	[1..1]	
	Type	<Tp>	[0..1]	Code

For additional Type information, please refer to **Price4** p.1102 in 'Message Item Types' section.

## 6.16 AccruedInterestAmount <AcrdIntrstAmt>

**Presence:** [0..1]

**Definition:** Interest that has accumulated on a bond since the last interest payment up to, but not including, the settlement date.

**Type:** This message item is composed of the following **AmountAndDirection21** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>6.17</u>		Amount	<Amt>	[1..1]	Amount
<u>6.18</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code

## 6.17 Amount <Amt>

**Synonym(s):** :19a: (ISO 15022)

**Presence:** [1..1]

**Impacted by:** ☒ R14, ☒ R15

**Definition:** Amount of money in the cash entry.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 6.18 CreditDebitIndicator <CdtDbtInd>

**Synonym(s):** :19A::4!c\[[N] (ISO 15022)

**Presence:** [0..1]

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

**Data Type:** Code

When this message item is present, one of the following **CreditDebitCode** values must be used:

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

## 6.19 PlaceOfTrade <PlcOfTrad>

**Presence:** [1..1]

**Impacted by:** [R16](#)

**Definition:** Place at which the security is traded.

**Type:** This message item is composed of the following **MarketIdentification20** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	Identification	<Id>	[0..1]	
	Type	<Tp>	[1..1]	

For additional Type information, please refer to [MarketIdentification20](#) p.980 in 'Message Item Types' section.

**Rule(s):** MarketTypeAndIdentificationRule

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system. If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

## 6.20 PlaceOfListing <PlcOfListg>

**Presence:** [0..1]

**Impacted by:** ☒ [R1](#), [R17](#)

**Definition:** Place at which the security is listed.

**Type:** This message item is composed of the following **MarketIdentification21** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[0..1]	
	Type	<Tp>	[1..1]	

For additional Type information, please refer to **MarketIdentification21** p.983 in 'Message Item Types' section.

**Rule(s):** MarketTypeAndIdentificationRule

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system.

If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

## 6.21 TradeType <TradTp>

**Presence:** [1..1]

**Definition:** Identifies the type of trade transaction.

**Data Type:** Code

One of the following **TradeType1Code** values must be used:

Code	Name	Definition
BKTR	BackUpTrade	Trade that is input manually in case of issue on the original trade that either was not processed or not received.
COTR	CorrectiveTrade	Trade that is generated following a corporate action.
GUTR	TradeGiveUp	Trade generated by a give-up.
LKTR	LinkedTrade	Trades coming from the application of a corporate event.
OFBK	OffOrderBookTrade	Trade that is over the counter.
OGBK	OnOrderBookTrade	On order book/market trade.

## 6.22 DerivativeRelatedTrade <DerivRltdTrad>

**Presence:** [0..1]

**Definition:** Indicates that the trade is for settlement of an exercised derivatives contract.

**Data Type:** One of the following **YesNoIndicator** values must be used:

MeaningWhenTrue: Yes

MeaningWhenFalse: No

## 6.23 TradingParty <TradgPty>

**Presence:** [1..1]

**Definition:** Provides the identification of the trading party.

**Type:** This message item is composed of one of the following **PartyIdentification35Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	BIC	<BIC>	[1..1]	Identifier
Or}	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to **PartyIdentification35Choice** p.1066 in 'Message Item Types' section.

## 6.24 TradingPartyAccount <TradgPtyAcct>

**Presence:** [0..1]

**Definition:** Identifier of the trading participant's account at the trading venue using the venue's coding system.

**Type:** This message item is composed of the following *SecuritiesAccount19* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	Identification	<Id>	[1..1]	Text
	Type	<Tp>	[0..1]	
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to *SecuritiesAccount19* p.850 in 'Message Item Types' section.

## 6.25 TradingCapacity <TradgCpcty>

**Presence:** [1..1]

**Definition:** Specifies the role of the trading party in the transaction.

**Data Type:** Code

One of the following *TradingCapacity5Code* values must be used:

Code	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.
RISP	RisklessPrincipal	Trading as a riskless principal, ie, the order to buy(sell) has been simultaneously offset by an order to sell (buy) with another party.

## 6.26 TradePostingCode <TradPstngCd>

**Presence:** [0..1]

**Definition:** Indicates how a trade is maintained in the clearing account.

**Data Type:** Code

When this message item is present, one of the following *TradePosting1Code* values must be used:

Code	Name	Definition
GROS	Gross	Trade is maintained as a separate individual position in the clearing account.
NETT	Net	Trade is maintained as a net position in the clearing account.

## 7.0 SettlementDetails <SttlmDtls>

**Presence:** [1..1]

**Definition:** Provides details about the settlement details of the trade leg such as the settlement currency or the place of settlement.

**Type:** The *SettlementDetails* block is composed of the following *Settlement1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
7.1		SettlementAmount	<SttlmAmt>	[1..1]	±
7.2		Depository	<Dpstry>	[0..1]	±

## 7.1 SettlementAmount <SttlmAmt>

**Presence:** [1..1]

**Definition:** Total amount to be settled.

**Type:** This message item is composed of the following *AmountAndDirection27* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Amount	<Amt>	[1..1]	Amount
	CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code
	OriginalCurrencyAndOrderedAmount	<OrgnlCcyAndOrdrdAmt>	[0..1]	Amount
	ForeignExchangeDetails	<FXDtls>	[0..1]	

For additional Type information, please refer to *AmountAndDirection27* p.874 in 'Message Item Types' section.

## 7.2 Depository <Dpstry>

**Presence:** [0..1]

**Impacted by:** ☒ R1

**Definition:** Place where settlement of the securities takes place.

**Type:** This message item is composed of one of the following *PartyIdentification34Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	BIC	<BIC>	[1..1]	Identifier
Or	NameAndAddress	<NmAndAdr>	[1..1]	
Or }	Country	<Ctry>	[1..1]	Code

For additional Type information, please refer to *PartyIdentification34Choice* p.1061 in 'Message Item Types' section.

## 8.0 SupplementaryData <SplmtryData>

**Presence:** [0..\*]

**Impacted by:** R20

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

**Type:** This message item is composed of the following *SupplementaryData1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PlaceAndName	<PlcAndNm>	[0..1]	Text
	Envelope	<Envlp>	[1..1]	

For additional Type information, please refer to **SupplementaryData1** p.1034 in 'Message Item Types' section.

**Rule(s):** SupplementaryDataRule

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

## Business Example

### Description

On the 21 October 2011, the central counterparty, CCP1 informs the clearing member, Citibank (CITTGB2L), that the previous TradeLegNotification sent is cancelled. This is done with a TradeLegNotificationCancellation (secl. 002.001.02).

Note that the structure of the cancellation message is exactly similar to the notification

The transaction details to be cancelled are as follows:

**Parties involved:**

Central Counterparty: CCP1

Clearing member: CITTGB2L

Trading Party: TradingPartyA acting as Principal

**Trade Details:**

Trade Leg Identification CC1

Trade Identification: Broker1

Trade Execution Identification: JW2

Clearing Account: 12345678 and Account Type: House

Financial Instrument: GB1234567891

10 units of the FI are sold at deal price GBP 100

Market Identifier: Turquoise

**Relative dates:**

Trade date: 21 October 2011 (time 12 :41 :01)

Settlement date: 25 October 2011

### XML Instance

```
<TradLegNtfctnCxl>
  <ClrMmb>
    <BIC>CITTGB2L</BIC>
  </ClrMmb>
  <ClrAcct>
    <Id>12345678</Id>
    <Tp>HOUS</Tp>
  </ClrAcct>
  <ClrDtls>
    <SttlmNetgElgblCd>GROS</SttlmNetgElgblCd>
  </ClrDtls>
  <TradLegDtls>
    <TradLegId>CCP1</TradLegId>
    <TradId>BROKER1</TradId>
    <TradExctnId>JW2</TradExctnId>
    <TradDt>2011-10-21T12:41:01</TradDt>
    <SttlmDt>
      <Dt>2011-10-25</Dt>
    </SttlmDt>
    <FinInstrmId>
```

```
<ISIN>GB1234567891</ISIN>
</FinInstrmId>
<BuySellInd>SELL</BuySellInd>
<TradQty>
  <Unit>10</Unit>
</TradQty>
<DealPric>
  <Val>
    <Amt Ccy="GBP">100</Amt>
  </Val>
</DealPric>
<PlcOfTrad>
  <Id>
    <MktIdrCd>TRQX</MktIdrCd>
  </Id>
  <Tp>
    <Cd>EXCH</Cd>
  </Tp>
</PlcOfTrad>
<TradTp>OOBK</TradTp>
<TradgPty>
  <PrtryId>
    <Id>TradingPartyA</Id>
    <Issr>CCP1</Issr>
  </PrtryId>
</TradgPty>
<TradgCpcty>PRIN</TradgCpcty>
</TradLegDtls>
<SttlmDtls>
  <SttlmAmt>
    <Amt Ccy="GBP">1000</Amt>
    <CdtDbtInd>CRDT</CdtDbtInd>
  </SttlmAmt>
</SttlmDtls>
</TradLegNtfctnCxl>
```

## MX secl.003.001.02 TradeLegStatementV02

### Message Functionality

#### Scope

The TradeLegStatement message is sent by the central counterparty (CCP) to a clearing member to report all trades that have been executed by the trading platform.

The ISO 20022 Business Application Header must be used.

#### Usage

The TradeLegStatement message may be either sent:

- during the day (to report trades execution by batch) or
- as an end of day report.

#### Outline

The TradeLegStatement message is composed of the following message building blocks:

#### A.Statement Parameters

This building block is mandatory and non repetitive. It provides information such as:

- The StatementIdentification that is common to all pages of a statement.
- The UpdateType element that indicates whether the report is a full or an incremental report containing only the changes compared to the previous report received.
- The ReportNumber that is the sequential number of the statement.

#### B.Pagination

This building block is mandatory and non repetitive. It gives the 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.

#### C.Clearing Member

This building block is mandatory and non repetitive. It contains all information required to identify the Clearing Member (using a BIC or a proprietary identification).

#### D.Clearing Account

This building block is optional and non repetitive. It contains elements such as the account identification and type and optionally the name.

#### E.Statement Details

This building block is mandatory and repetitive. The statement can be provided per clearing account, per clearing segment or per non clearing member. It also contains the mandatory and repetitive element Trade Leg Details that contains detailed characteristics of all trade legs reported in the statement.

#### F.Supplementary Data

This building block is optional and repetitive. It allows to provide additional information that cannot be captured in the structured elements and/or any other specific block.



## Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<TradLegStmnt>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.0</u>		StatementParameters	<StmntParams>	[1..1]		<u>R1</u>
<u>1.1</u>		StatementIdentification	<StmntId>	[1..1]	Text	
<u>1.2</u>		StatementDateAndTime	<StmntDtAndTm>	[1..1]	±	
<u>1.3</u>		UpdateType	<UpdTp>	[1..1]	Code	
<u>1.4</u>		Frequency	<Frqcy>	[1..1]	Code	
<u>1.5</u>		ReportNumber	<RptNb>	[0..1]	Text	
<u>1.6</u>		ActivityIndicator	<ActvtyInd>	[1..1]	Indicator	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		Pagination	<Pgntn>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.0</u>		ClearingMember	<ClrMmb>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>4.0</u>		ClearingAccount	<ClrAcct>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>5.0</u>		StatementDetails	<StmntDtls>	[1..*]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">5.1</a>		ClearingAccount	<ClrAcct>	[0..1]	±	
<a href="#">5.2</a>		ClearingSegment	<ClrSgmt>	[0..1]	±	
<a href="#">5.3</a>		NonClearingMember	<NonClrMmb>	[0..1]	±	
<a href="#">5.4</a>		TradeLegsDetails	<TradLegsDtls>	[1..*]		
<a href="#">5.5</a>		MarginAccount	<MrgnAcct>	[0..1]	±	
<a href="#">5.6</a>		DeliveryAccount	<DlvryAcct>	[0..1]	±	
<a href="#">5.7</a>		TradeLegIdentification	<TradLegId>	[1..1]	Text	
<a href="#">5.8</a>		TradeIdentification	<TradId>	[0..1]	Text	
<a href="#">5.9</a>		TradeExecutionIdentification	<TradExctnId>	[1..1]	Text	
<a href="#">5.10</a>		NonClearingMember	<NonClrMmb>	[0..1]	±	
<a href="#">5.11</a>		TradeDate	<TradDt>	[1..1]	DateTime	
<a href="#">5.12</a>		SettlementDate	<SttlmDt>	[0..1]		
<a href="#">5.13</a>	{ Or	Date	<Dt>	[1..1]	DateTime	
<a href="#">5.14</a>	Or }	DateCode	<DtCd>	[1..1]		
<a href="#">5.15</a>	{{ Or	Code	<Cd>	[1..1]	Code	
<a href="#">5.16</a>	Or } }	Proprietary	<Prtry>	[1..1]	±	<a href="#">R5</a>
<a href="#">5.17</a>		FinancialInstrumentIdentification	<FinInstrmId>	[1..1]	±	<a href="#">R10</a> , <a href="#">R9</a>
<a href="#">5.18</a>		TradingCurrency	<TradgCcy>	[0..1]	Code	<a href="#">R11</a>
<a href="#">5.19</a>		BuySellIndicator	<BuySellInd>	[1..1]	Code	
<a href="#">5.20</a>		TradeQuantity	<TradQty>	[1..1]	±	
<a href="#">5.21</a>		DealPrice	<DealPric>	[1..1]	±	
<a href="#">5.22</a>		AccruedInterestAmount	<AcrdIntrstAmt>	[0..1]		
<a href="#">5.23</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> <a href="#">R12</a> , <input checked="" type="checkbox"/> <a href="#">R13</a>
<a href="#">5.24</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<a href="#">5.25</a>		PlaceOfTrade	<PlcOfTrad>	[1..1]	±	<a href="#">R14</a>
<a href="#">5.26</a>		PlaceOfListing	<PlcOfListg>	[0..1]	±	<a href="#">R15</a> , <input checked="" type="checkbox"/> <a href="#">R4</a>
<a href="#">5.27</a>		TradeType	<TradTp>	[1..1]	Code	
<a href="#">5.28</a>		DerivativeRelatedTrade	<DerivRltdTrad>	[0..1]	Indicator	
<a href="#">5.29</a>		TradingParty	<TradgPty>	[1..1]	±	
<a href="#">5.30</a>		TradingPartyAccount	<TradgPtyAcct>	[0..1]	±	
<a href="#">5.31</a>		TradingCapacity	<TradgCpcty>	[1..1]	Code	
<a href="#">5.32</a>		TradePostingCode	<TradPstngCd>	[0..1]	Code	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">5.33</a>		SettlementDetails	<SttlmDtls>	[0..1]		
<a href="#">5.34</a>		SettlementAmount	<SttlmAmt>	[1..1]	±	
<a href="#">5.35</a>		Depository	<Dpstry>	[0..1]	±	<input checked="" type="checkbox"/> <a href="#">R4</a>
<a href="#">5.36</a>		ClearingDetails	<ClrDtls>	[0..1]		
<a href="#">5.37</a>		SettlementNettingEligibleCode	<SttlmNetgElgblCd>	[1..1]	Code	
<a href="#">5.38</a>		ClearingSegment	<ClrSgmt>	[0..1]	±	
<a href="#">5.39</a>		GuaranteedTrade	<GrntedTrad>	[0..1]	Indicator	
<a href="#">5.40</a>		NonGuaranteedTrade	<NonGrntedTrad>	[0..1]		<input checked="" type="checkbox"/> <a href="#">R18</a>
<a href="#">5.41</a>		TradeCounterpartyMemberIdentification	<TradCtrPtyMmbld>	[1..1]	±	
<a href="#">5.42</a>		TradeCounterpartyClearingMemberIdentification	<TradCtrPtyClrMmbld>	[1..1]	±	
<a href="#">5.43</a>		DeliveringParties	<DlvrgPties>	[0..1]		<a href="#">R19</a>
<a href="#">5.44</a>		Depository	<Dpstry>	[1..1]	±	
<a href="#">5.45</a>		Party1	<Pty1>	[1..1]	±	
<a href="#">5.46</a>		Party2	<Pty2>	[0..1]	±	
<a href="#">5.47</a>		SecuritiesSettlementSystem	<SctiesSttlmSys>	[0..1]	Text	
<a href="#">5.48</a>		ReceivingParties	<RcvgPties>	[0..1]		<a href="#">R20</a>
<a href="#">5.49</a>		Depository	<Dpstry>	[1..1]	±	
<a href="#">5.50</a>		Party1	<Pty1>	[1..1]	±	
<a href="#">5.51</a>		Party2	<Pty2>	[0..1]	±	
<a href="#">5.52</a>		SecuritiesSettlementSystem	<SctiesSttlmSys>	[0..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">6.0</a>		SupplementaryData	<SplmtryData>	[0..*]	±	<a href="#">R21</a>

## Rules and Guidelines

### Rules

#### [R1](#) ReportNumberRule

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.

**R2 AnyBIC** ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components:

INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00008

*This Rule also impacts **PartyIdentification35Choice** Type. Please refer to 'Message Item Types' section p.1066 for additional information.*

*This Rule also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

*This Rule also impacts **PartyIdentification34Choice** Type. Please refer to 'Message Item Types' section p.1061 for additional information.*

*This Rule also impacts **PartyIdentificationAndAccount32** Type. Please refer to 'Message Item Types' section p.1090 for additional information.*

**R3 Country** ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).  
(Fatal) Error Code: Sw.Stds.D00004

*This Rule also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

*This Rule also impacts **PartyIdentification34Choice** Type. Please refer to 'Message Item Types' section p.1061 for additional information.*

*This Rule also impacts **PartyIdentificationAndAccount32** Type. Please refer to 'Message Item Types' section p.1090 for additional information.*

**R4 DepositoryOrPlaceOfListingPresenceRule** ☒

Depository or PlaceOfListing must be present.

Following Must be True

/PlaceOfListing Must be present

Or

/SettlementDetails/Depository Must be present

(Fatal) Error Code: Sw.Stds.X00200

**R5 CoexistenceIssuerSchemeNameRule**

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

**R6 DescriptionPresenceRule** ☒

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or

/OtherIdentification[\*] Must be present

(Fatal) Error Code: Sw.Stds.X00192

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R7 OtherIdentificationPresenceRule** ☒

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

On Condition

/OtherIdentification[\*] is absent

Following Must be True

/ISIN Must be present

Or

/Description Must be present

(Fatal) Error Code: Sw.Stds.X00193

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R8 ISINPresenceRule** ☒

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

On Condition

/ISIN is absent

Following Must be True

/OtherIdentification[\*] Must be present

Or

/Description Must be present

(Fatal) Error Code: Sw.Stds.X00194

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R9 DescriptionUsageRule**

Description must be used alone as the last resort.

**R10 ISINGuideline**

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

**R11 ValidationByTable****R12 ActiveOrHistoricCurrency** ☒

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

(Fatal) Error Code: Sw.Stds.D00006

*This Rule also impacts **Price4** Type. Please refer to 'Message Item Types' section p.1102 for additional information.*

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R13 CurrencyAmount** ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R14 MarketTypeAndIdentificationRule**

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system. If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

**R15 MarketTypeAndIdentificationRule**

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system.

If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

**R16** CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R17** ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R18** NonGuaranteedTradePresenceRule ☒

If GuaranteedTrade Indicator is No then NonGuaranteed trade details must be present.

On Condition

/GuaranteedTrade is equal to value 'false'

And

/GuaranteedTrade is present

Following Must be True

/NonGuaranteedTrade Must be present

(Fatal) Error Code: Sw.Stds.X00201

**R19** DepositoryGuideline

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.

**R20** DepositoryGuideline

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

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

**R21** SupplementaryDataRule

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

## Guidelines

**G1** AdditionalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

*This Guideline also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

## Message Items Description

*The following section identifies the elements of the **TradeLegStatementV02** message definition.*

### 1.0 StatementParameters <StmtParams>

**Presence:** [1..1]

**Impacted by:** R1

**Definition:** Provides various statement parameters such as the statement identification, the statement date and time or the statement frequency.

**Type:** *The **StatementParameters** block is composed of the following **Statement31** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>1.1</u>		StatementIdentification	<StmtId>	[1..1]	Text
<u>1.2</u>		StatementDateAndTime	<StmtDtAndTm>	[1..1]	±
<u>1.3</u>		UpdateType	<UpdTp>	[1..1]	Code
<u>1.4</u>		Frequency	<Frqcy>	[1..1]	Code
<u>1.5</u>		ReportNumber	<RptNb>	[0..1]	Text
<u>1.6</u>		ActivityIndicator	<ActvtyInd>	[1..1]	Indicator

**Rule(s):** ReportNumberRule

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.

### 1.1 StatementIdentification <StmtId>

**Presence:** [1..1]

**Definition:** Identification that is common to all pages of a statement.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.2 StatementDateAndTime <StmtDtAndTm>

**Presence:** [1..1]

**Definition:** Date of the statement.

**Type:** *This message item is composed of one of the following **DateAndDateTimeChoice** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Date	<Dt>	[1..1]	DateTime
Or }	DateTime	<DtTm>	[1..1]	DateTime

*For additional Type information, please refer to **DateAndDateTimeChoice** p.953 in 'Message Item Types' section.*

### 1.3 UpdateType <UpdTp>

**Presence:** [1..1]

**Definition:** Indicates whether the statement is complete or contains changes only.

**Data Type:** Code

*One of the following **StatementUpdateType1Code** values must be used:*

Code	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

## 1.4 Frequency <Frqcy>

**Presence:** [1..1]

**Definition:** Frequency of the statement.

**Data Type:** Code

*One of the following **EventFrequency6Code** values must be used:*

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

## 1.5 ReportNumber <RptNb>

**Presence:** [0..1]

**Definition:** Sequential number of the statement.

**Data Type:** Exact5NumericText

**Format:** [0-9]{5}

## 1.6 ActivityIndicator <ActvtyInd>

**Presence:** [1..1]

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

**Data Type:** *One of the following **YesNoIndicator** values must be used:*

MeaningWhenTrue: Yes

MeaningWhenFalse: No

## 2.0 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.

**Type:** *This message item is composed of the following **Pagination** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PageNumber	<PgNb>	[1..1]	Text
	LastPageIndicator	<LastPgInd>	[1..1]	Indicator

*For additional Type information, please refer to **Pagination** p.996 in 'Message Item Types' section.*

## 3.0 ClearingMember <ClrMmb>

**Presence:** [1..1]



**Definition:** Provides the identification of the account owner, that is the clearing member (individual clearing member or general clearing member).

**Type:** This message item is composed of one of the following *PartyIdentification35Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	BIC	<BIC>	[1..1]	Identifier
Or }	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to *PartyIdentification35Choice* p.1066 in 'Message Item Types' section.

#### 4.0 ClearingAccount <ClrAcct>

**Presence:** [0..1]

**Definition:** Identifies the clearing member account at the Central counterparty through which the trade must be cleared (sometimes called position account).

**Type:** The *ClearingAccount* block is composed of the following *SecuritiesAccount18* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Type	<Tp>	[1..1]	Code
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to *SecuritiesAccount18* p.849 in 'Message Item Types' section.

#### 5.0 StatementDetails <StmtDtls>

**Presence:** [1..\*]

**Definition:** Provides the statement details.

**Type:** The *StatementDetails* block is composed of the following *TradeLegStatement2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.1</u>		ClearingAccount	<ClrAcct>	[0..1]	±
<u>5.2</u>		ClearingSegment	<ClrSgmt>	[0..1]	±
<u>5.3</u>		NonClearingMember	<NonClrMmb>	[0..1]	±
<u>5.4</u>		TradeLegsDetails	<TradLegsDtls>	[1..*]	

##### 5.1 ClearingAccount <ClrAcct>

**Presence:** [0..1]

**Definition:** Identifies the clearing member account at the Central counterparty through which the trade must be cleared (sometimes called position account).

**Type:** This message item is composed of the following *SecuritiesAccount18* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Type	<Tp>	[1..1]	Code
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to [SecuritiesAccount18](#) p.849 in 'Message Item Types' section.

## 5.2 ClearingSegment <ClrSgmt>

**Presence:** [0..1]

**Definition:** Clearing organisation that will clear the trade.

Note: This field allows Clearing Member Firm to segregate flows coming from clearing counterparty's clearing system. Indeed, Clearing Member Firms receive messages from the same system (same sender) and this field allows them to know if the message is related to equities or derivatives.

**Type:** This message item is composed of one of the following [PartyIdentification35Choice](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	BIC	<BIC>	[1..1]	Identifier
Or}	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to [PartyIdentification35Choice](#) p.1066 in 'Message Item Types' section.

## 5.3 NonClearingMember <NonClrMmb>

**Presence:** [0..1]

**Definition:** Provides the identification for the non-clearing member.

**Type:** This message item is composed of the following [PartyIdentificationAndAccount31](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	AlternateIdentification	<AltrnId>	[0..1]	
	AdditionalInformation	<AddtlInf>	[0..1]	
	ClearingAccount	<ClrAcct>	[0..1]	

For additional Type information, please refer to [PartyIdentificationAndAccount31](#) p.1081 in 'Message Item Types' section.

## 5.4 TradeLegsDetails <TradLegsDtls>

**Presence:** [1..\*]

**Definition:** Provides the lists of all trades during the period in consideration for the statement.

**Type:** This message item is composed of the following [TradeLeg6](#) element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.5</a>		MarginAccount	<MrgnAcct>	[0..1]	±
<a href="#">5.6</a>		DeliveryAccount	<DlvryAcct>	[0..1]	±
<a href="#">5.7</a>		TradeLegIdentification	<TradLegId>	[1..1]	Text
<a href="#">5.8</a>		TradeIdentification	<TradId>	[0..1]	Text
<a href="#">5.9</a>		TradeExecutionIdentification	<TradExctnId>	[1..1]	Text
<a href="#">5.10</a>		NonClearingMember	<NonClrMmb>	[0..1]	±
<a href="#">5.11</a>		TradeDate	<TradDt>	[1..1]	DateTime
<a href="#">5.12</a>		SettlementDate	<SttlmDt>	[0..1]	
<a href="#">5.17</a>		FinancialInstrumentIdentification	<FinInstrmId>	[1..1]	±
<a href="#">5.18</a>		TradingCurrency	<TradgCcy>	[0..1]	Code
<a href="#">5.19</a>		BuySellIndicator	<BuySellInd>	[1..1]	Code
<a href="#">5.20</a>		TradeQuantity	<TradQty>	[1..1]	±
<a href="#">5.21</a>		DealPrice	<DealPric>	[1..1]	±
<a href="#">5.22</a>		AccruedInterestAmount	<AcrdIntrstAmt>	[0..1]	
<a href="#">5.25</a>		PlaceOfTrade	<PlcOfTrad>	[1..1]	±
<a href="#">5.26</a>		PlaceOfListing	<PlcOfListg>	[0..1]	±
<a href="#">5.27</a>		TradeType	<TradTp>	[1..1]	Code
<a href="#">5.28</a>		DerivativeRelatedTrade	<DerivRltdTrad>	[0..1]	Indicator
<a href="#">5.29</a>		TradingParty	<TradgPty>	[1..1]	±
<a href="#">5.30</a>		TradingPartyAccount	<TradgPtyAcct>	[0..1]	±
<a href="#">5.31</a>		TradingCapacity	<TradgCpcty>	[1..1]	Code
<a href="#">5.32</a>		TradePostingCode	<TradPstngCd>	[0..1]	Code
<a href="#">5.33</a>		SettlementDetails	<SttlmDtls>	[0..1]	
<a href="#">5.36</a>		ClearingDetails	<ClrDtls>	[0..1]	

**Rule(s):** DepositoryOrPlaceOfListingPresenceRule ☒  
 Depository or PlaceOfListing must be present.  
 (Fatal) Error Code: Sw.Stds.X00200

## 5.5 MarginAccount <MrgnAcct>

**Presence:** [0..1]

**Definition:** Margin account where the negotiation and liquidation risks will be calculated.

**Type:** This message item is composed of the following *SecuritiesAccount19* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Type	<Tp>	[0..1]	

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to [SecuritiesAccount19](#) p.850 in 'Message Item Types' section.

## 5.6 DeliveryAccount <DlvryAcct>

**Presence:** [0..1]

**Definition:** Account opened by the central counterparty in the name of the clearing member or its settlement agent within the account structure, for settlement purposes (gives information about the clearing member/its settlement agent account at the central securities depository).

**Type:** This message item is composed of the following [SecuritiesAccount19](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Type	<Tp>	[0..1]	
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to [SecuritiesAccount19](#) p.850 in 'Message Item Types' section.

## 5.7 TradeLegIdentification <TradLegId>

**Presence:** [1..1]

**Definition:** Unambiguous identification of the transaction (that is the trade leg) as known by the instructing party.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 5.8 TradeIdentification <TradId>

**Presence:** [0..1]

**Definition:** Reference allocated by the broker dealer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 5.9 TradeExecutionIdentification <TradExctnId>

**Presence:** [1..1]

**Definition:** Unique reference assigned by the trading venue when the trade is executed.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 5.10 NonClearingMember <NonClrMmb>

**Presence:** [0..1]

**Definition:** Provides details about the non clearing member identification and account.

**Type:** This message item is composed of the following *PartyIdentificationAndAccount31* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	AlternateIdentification	<AltrnId>	[0..1]	
	AdditionalInformation	<AddtlInf>	[0..1]	
	ClearingAccount	<ClrAcct>	[0..1]	

For additional Type information, please refer to *PartyIdentificationAndAccount31* p.1081 in 'Message Item Types' section.

### 5.11 TradeDate <TradDt>

**Presence:** [1..1]

**Definition:** Provides the date and time of trade transaction.

**Data Type:** ISODatetime

### 5.12 SettlementDate <SttlmDt>

**Presence:** [0..1]

**Definition:** Provides the contractual settlement date.

**Type:** This message item is composed of one of the following *DateFormat15Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.13</u>	{Or	Date	<Dt>	[1..1]	DateTime
<u>5.14</u>	Or}	DateCode	<DtCd>	[1..1]	

### 5.13 Date <Dt>

**Presence:** [1..1]

This message item is part of choice 5.12 *SettlementDate*.

**Definition:** Date expressed as a calendar date.

**Data Type:** ISODate

### 5.14 DateCode <DtCd>

**Presence:** [1..1]

This message item is part of choice 5.12 *SettlementDate*.

**Definition:** Date is expressed using a code.

**Type:** This message item is composed of one of the following *DateCode3Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.15</u>	{Or	Code	<Cd>	[1..1]	Code
<u>5.16</u>	Or}	Proprietary	<Prtry>	[1..1]	±

## 5.15 Code <Cd>

**Synonym(s):** :98B::4!c//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 5.14 **DateCode**.*

**Definition:** Standard code to indicate the date is unknown.

**Data Type:** Code

*One of the following **DateType1Code** values must be used:*

Code	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.

## 5.16 Proprietary <Prtry>

**Synonym(s):** :98B::4!c/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

**Impacted by:** R5

*This message item is part of choice 5.14 **DateCode**.*

**Definition:** Proprietary identification of the type of date.

**Type:** *This message item is composed of the following **GenericIdentification20** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	Identification	<Id>	[1..1]	Text
	Issuer	<Issr>	[1..1]	Text
	SchemeName	<SchmeNm>	[0..1]	Text

*For additional Type information, please refer to **GenericIdentification20** p.967 in 'Message Item Types' section.*

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

## 5.17 FinancialInstrumentIdentification <FinInstrmId>

**Presence:** [1..1]

**Impacted by:** R10, R9

**Definition:** Provides details about the security identification.

**Type:** *This message item is composed of the following **SecurityIdentification14** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	ISIN	<ISIN>	[0..1]	Identifier
	OtherIdentification	<OthrId>	[0..*]	
	Description	<Desc>	[0..1]	Text

*For additional Type information, please refer to **SecurityIdentification14** p.1110 in 'Message Item Types' section.*

**Rule(s):** DescriptionPresenceRule ☒

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.  
(Fatal) Error Code: Sw.Stds.X00192

## DescriptionUsageRule

Description must be used alone as the last resort.

## ISINGuideline

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

ISINPresenceRule ☒

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.  
(Fatal) Error Code: Sw.Stds.X00194

OtherIdentificationPresenceRule ☒

If OtherIdentification is not present then either ISIN or Description must be present.  
(Fatal) Error Code: Sw.Stds.X00193

## 5.18 TradingCurrency <TradgCcy>

**Presence:** [0..1]

**Impacted by:** [R11](#)

**Definition:** Specifies the ISO code of the trade currency.

**Data Type:** CurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ValidationByTable

## 5.19 BuySellIndicator <BuySellInd>

**Presence:** [1..1]

**Definition:** Identifies the trade leg indicator which gives the trade side (buy or sell).

**Data Type:** Code

*One of the following **Side1Code** values must be used:*

Code	Name	Definition
BUMI	BuyMinus	A round-lot market order to buy minus is an order to buy a stated amount of a stock provided that its price is: - not higher than the last sale if the last sale was a minus or zero minus tick and - not higher than the last sale minus the minimum fractional change in the stock if the last sale was a plus or zero plus tick. A limit price order to buy minus also states the highest price at which it can be executed.
BUYI	Buy	Order is buy driven.
CROS	Cross	Identifies an order for which a broker wishes to take the other side and cross with the client.

Code	Name	Definition
CRSH	CrossShort	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position, and sends a Sell Short order to the broker. Many exchanges have tick rules needing to be enforced, and the order getting converted from Sell Short to Cross (instead of Cross Short) could result in an illegal short sell.
CSHE	CrossShortExempt	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position and is exempt from the uptick restriction. Used as audit trail on exchanges.
DEFI	AsDefined	Indicates, in the case of a multileg instrument, that the sides of the legs are the same as defined at the creation of the multileg instrument.
OPPO	Opposite	Indicates, in the case of a multileg instrument, that the sides of the legs are the opposite of their definition at the creation of the multileg instrument.
SELL	Sell	Order is sell driven.
SEPL	SellPlus	A round-lot market order to sell plus is an order to sell a stated amount of a stock provided that its price is: - not lower than the last sale if the last sale was a plus or zero plus tick and - not lower than the last sale minus the minimum fractional change in the stock if the last sale was a minus or zero minus tick. A limit-price order to sell plus also states the lowest price at which it can be executed.
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
TWOS	TwoSided	Indicates that the side refers to both buys and sells.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

## 5.20 TradeQuantity <TradQty>

**Presence:** [1..1]

**Definition:** Identifies the quantity of the trade leg.

**Type:** This message item is composed of one of the following *FinancialInstrumentQuantity1Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Unit	<Unit>	[1..1]	Quantity
Or	FaceAmount	<FaceAmt>	[1..1]	Amount



Or	Message Item	<XML Tag>	Mult.	Represent./ Type
Or}	AmortisedValue	<AmtsdVal>	[1..1]	Amount

For additional Type information, please refer to **FinancialInstrumentQuantity1Choice** p.1113 in 'Message Item Types' section.

## 5.21 DealPrice <DealPric>

**Presence:** [1..1]

**Definition:** Specifies the price of the traded financial instrument.

**Type:** This message item is composed of the following **Price4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Value	<Val>	[1..1]	
	Type	<Tp>	[0..1]	Code

For additional Type information, please refer to **Price4** p.1102 in 'Message Item Types' section.

## 5.22 AccruedInterestAmount <AcrdIntrstAmt>

**Presence:** [0..1]

**Definition:** Interest that has accumulated on a bond since the last interest payment up to, but not including, the settlement date.

**Type:** This message item is composed of the following **AmountAndDirection21** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.23</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">5.24</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code

## 5.23 Amount <Amt>

**Synonym(s):** :19a: (ISO 15022)

**Presence:** [1..1]

**Impacted by:** ☒ [R12](#), ☒ [R13](#)

**Definition:** Amount of money in the cash entry.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**5.24 CreditDebitIndicator <CdtDbtInd>****Synonym(s):** :19A::4!c\[[N] (ISO 15022)**Presence:** [0..1]**Definition:** Indicates whether an entry is a credit or a debit.**Data Type:** Code*When this message item is present, one of the following **CreditDebitCode** values must be used:*

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

**5.25 PlaceOfTrade <PlcOfTrad>****Presence:** [1..1]**Impacted by:** R14**Definition:** Place at which the security is traded.**Type:** *This message item is composed of the following **MarketIdentification20** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	Identification	<Id>	[0..1]	
	Type	<Tp>	[1..1]	

*For additional Type information, please refer to **MarketIdentification20** p.980 in 'Message Item Types' section.***Rule(s):** MarketTypeAndIdentificationRule

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system. If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

**5.26 PlaceOfListing <PlcOfListg>****Presence:** [0..1]**Impacted by:** R15, ☒ R4**Definition:** Place at which the security is listed.**Type:** *This message item is composed of the following **MarketIdentification21** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[0..1]	
	Type	<Tp>	[1..1]	

For additional Type information, please refer to [MarketIdentification21](#) p.983 in 'Message Item Types' section.

**Rule(s):** MarketTypeAndIdentificationRule

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system.

If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

## 5.27 TradeType <TradTp>

**Presence:** [1..1]

**Definition:** Identifies the type of trade transaction.

**Data Type:** Code

One of the following *TradeType1Code* values must be used:

Code	Name	Definition
BKTR	BackUpTrade	Trade that is input manually in case of issue on the original trade that either was not processed or not received.
COTR	CorrectiveTrade	Trade that is generated following a corporate action.
GUTR	TradeGiveUp	Trade generated by a give-up.
LKTR	LinkedTrade	Trades coming from the application of a corporate event.
OFBK	OffOrderBookTrade	Trade that is over the counter.
OOBK	OnOrderBookTrade	On order book/market trade.

## 5.28 DerivativeRelatedTrade <DerivRltdTrad>

**Presence:** [0..1]

**Definition:** Indicates that the trade is for settlement of an exercised derivatives contract.

**Data Type:** One of the following *YesNoIndicator* values must be used:

MeaningWhenTrue: Yes

MeaningWhenFalse: No

## 5.29 TradingParty <TradgPty>

**Presence:** [1..1]

**Definition:** Provides the identification of the trading party.

**Type:** This message item is composed of one of the following *PartyIdentification35Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	BIC	<BIC>	[1..1]	Identifier
Or}	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to [PartyIdentification35Choice](#) p.1066 in 'Message Item Types' section.

### 5.30 TradingPartyAccount <TradgPtyAcct>

**Presence:** [0..1]

**Definition:** Identifier of the trading participant's account at the trading venue using the venue's coding system.

**Type:** This message item is composed of the following *SecuritiesAccount19* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	Identification	<Id>	[1..1]	Text
	Type	<Tp>	[0..1]	
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to *SecuritiesAccount19* p.850 in 'Message Item Types' section.

### 5.31 TradingCapacity <TradgCpcty>

**Presence:** [1..1]

**Definition:** Specifies the role of the trading party in the transaction.

**Data Type:** Code

One of the following *TradingCapacity5Code* values must be used:

Code	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.
RISP	RisklessPrincipal	Trading as a riskless principal, ie, the order to buy(sell) has been simultaneously offset by an order to sell (buy) with another party.

### 5.32 TradePostingCode <TradPstngCd>

**Presence:** [0..1]

**Definition:** Indicates how a trade is maintained in the clearing account.

**Data Type:** Code

When this message item is present, one of the following *TradePosting1Code* values must be used:

Code	Name	Definition
GROS	Gross	Trade is maintained as a separate individual position in the clearing account.
NETT	Net	Trade is maintained as a net position in the clearing account.

### 5.33 SettlementDetails <SttlmDtls>

**Presence:** [0..1]

**Definition:** Provides settlement details such as the settlement amount or the place of settlement.

**Type:** This message item is composed of the following *Settlement1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.34</a>		SettlementAmount	<SttlmAmt>	[1..1]	±
<a href="#">5.35</a>		Depository	<Dpstry>	[0..1]	±

### 5.34 SettlementAmount <SttlmAmt>

**Presence:** [1..1]

**Definition:** Total amount to be settled.

**Type:** This message item is composed of the following *AmountAndDirection27* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Amount	<Amt>	[1..1]	Amount
	CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code
	OriginalCurrencyAndOrderedAmount	<OrgnlCcyAndOrdrdAmt>	[0..1]	Amount
	ForeignExchangeDetails	<FXDtls>	[0..1]	

For additional Type information, please refer to *AmountAndDirection27* p.874 in 'Message Item Types' section.

### 5.35 Depository <Dpstry>

**Presence:** [0..1]

**Impacted by:** ☒ R4

**Definition:** Place where settlement of the securities takes place.

**Type:** This message item is composed of one of the following *PartyIdentification34Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	BIC	<BIC>	[1..1]	Identifier
Or	NameAndAddress	<NmAndAdr>	[1..1]	
Or }	Country	<Ctry>	[1..1]	Code

For additional Type information, please refer to *PartyIdentification34Choice* p.1061 in 'Message Item Types' section.

### 5.36 ClearingDetails <ClrDtls>

**Presence:** [0..1]

**Definition:** Provides clearing details such as the non clearing member identification or the settlement netting (or not) eligibility code.

**Type:** This message item is composed of the following *Clearing2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.37</a>		SettlementNettingEligibleCode	<SttlmNetgElgblCd>	[1..1]	Code
<a href="#">5.38</a>		ClearingSegment	<ClrSgmt>	[0..1]	±
<a href="#">5.39</a>		GuaranteedTrade	<GrntedTrad>	[0..1]	Indicator

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
5.40		NonGuaranteedTrade	<NonGrntedTrad>	[0..1]	

**Rule(s):** NonGuaranteedTradePresenceRule ☒

If GuaranteedTrade Indicator is No then NonGuaranteed trade details must be present.

(Fatal) Error Code: Sw.Stds.X00201

### 5.37 SettlementNettingEligibleCode <SttlmNetgElgblCd>

**Presence:** [1..1]

**Definition:** Indicates to the clearing member whether the trade is eligible for settlement netting or not.

**Data Type:** Code

One of the following *NettingEligible1Code* values must be used:

Code	Name	Definition
AGFS	AggregationForSettlement	Grouping of receipts/purchases to create one settlement obligation, and the grouping of deliveries/sales to create one settlement obligation.
GROS	Gross	Indicates that the trade is not eligible for settlement netting.
NETT	Nett	Indicates that the trade is eligible for settlement netting.

### 5.38 ClearingSegment <ClrSgmt>

**Presence:** [0..1]

**Definition:** Clearing organisation that will clear the trade.

Note: This field allows clearing member firm to segregate flows coming from clearing counterparty's clearing system. Indeed, clearing member firms receive messages from the same system (same sender) and this field allows them to know if the message is related to equities or derivatives.

**Type:** This message item is composed of one of the following *PartyIdentification35Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	BIC	<BIC>	[1..1]	Identifier
Or }	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to *PartyIdentification35Choice* p.1066 in 'Message Item Types' section.

### 5.39 GuaranteedTrade <GrntedTrad>

**Presence:** [0..1]

**Definition:** Indicates if the position is guaranteed or non-guaranteed by the central counterparty, that is whether the CCP has done the novation and then guarantees the trade, or not.

**Data Type:** One of the following *YesNoIndicator* values must be used:

MeaningWhenTrue: Yes

MeaningWhenFalse: No

## 5.40 NonGuaranteedTrade <NonGrntedTrad>

**Presence:** [0..1]

**Impacted by:** ☒ R18

**Definition:** In case of trades that are not guaranteed by the central counterparty (this is when the central counterparty has not done the novation), provides details such as the trade counterparty member identification or the trade counterparty clearing member identification.

**Type:** This message item is composed of the following *NonGuaranteedTrade2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
5.41		TradeCounterpartyMemberIdentification	<TradCtrPtyMmbId>	[1..1]	±
5.42		TradeCounterpartyClearingMemberIdentification	<TradCtrPtyClrMmbId>	[1..1]	±
5.43		DeliveringParties	<DlvrgPties>	[0..1]	
5.48		ReceivingParties	<RcvgPties>	[0..1]	

## 5.41 TradeCounterpartyMemberIdentification <TradCtrPtyMmbId>

**Presence:** [1..1]

**Definition:** External identification of the member who is the market counterpart member of the current trade leg (in case of non guarantee trades, this field allows buyer and seller to identify each other).

**Type:** This message item is composed of one of the following *PartyIdentification35Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	BIC	<BIC>	[1..1]	Identifier
Or }	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to *PartyIdentification35Choice* p.1066 in 'Message Item Types' section.

## 5.42 TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbId>

**Presence:** [1..1]

**Definition:** External identification of the clearing member of the market counterpart member (in case of non guarantee trades, this field allows buyer and seller to identify each other).

**Type:** This message item is composed of one of the following *PartyIdentification35Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	BIC	<BIC>	[1..1]	Identifier
Or }	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to *PartyIdentification35Choice* p.1066 in 'Message Item Types' section.

## 5.43 DeliveringParties <DlvrgPties>

**Presence:** [0..1]

**Impacted by:** R19

**Definition:** Provides details about the delivering parties involved in the settlement chain.

**Type:** This message item is composed of the following *DeliveringPartiesAndAccount7* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
5.44		Depository	<Dpstry>	[1..1]	±
5.45		Party1	<Pty1>	[1..1]	±
5.46		Party2	<Pty2>	[0..1]	±
5.47		SecuritiesSettlementSystem	<SciesSttlmSys>	[0..1]	Text

**Rule(s):** DepositoryGuideline

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.

## 5.44 Depository <Dpstry>

**Presence:** [1..1]

**Definition:** First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Type:** This message item is composed of one of the following *PartyIdentification34Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	BIC	<BIC>	[1..1]	Identifier
Or	NameAndAddress	<NmAndAdr>	[1..1]	
Or }	Country	<Ctry>	[1..1]	Code

For additional Type information, please refer to *PartyIdentification34Choice* p.1061 in 'Message Item Types' section.

## 5.45 Party1 <Pty1>

**Presence:** [1..1]

**Definition:** Party that, in a settlement chain interacts with the depository.

**Type:** This message item is composed of the following *PartyIdentificationAndAccount32* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PartyIdentification	<PtyId>	[1..1]	
	AccountIdentification	<AcctId>	[0..1]	Text
	ProcessingIdentification	<PrcgId>	[0..1]	Text
	ProcessingDate	<PrcgDt>	[0..1]	
	SubAccountDetails	<SubAcctDtls>	[0..1]	
	ContactPerson	<CtctPrsn>	[0..1]	



For additional Type information, please refer to **PartyIdentificationAndAccount32** p.1090 in 'Message Item Types' section.

## 5.46 Party2 <Pty2>

**Presence:** [0..1]

**Definition:** Party that, in a settlement chain interacts with the party 1.

**Type:** This message item is composed of the following **PartyIdentificationAndAccount32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PartyIdentification	<PtyId>	[1..1]	
	AccountIdentification	<AcctId>	[0..1]	Text
	ProcessingIdentification	<PrcgId>	[0..1]	Text
	ProcessingDate	<PrcgDt>	[0..1]	
	SubAccountDetails	<SubAcctDtls>	[0..1]	
	ContactPerson	<CtctPrsn>	[0..1]	

For additional Type information, please refer to **PartyIdentificationAndAccount32** p.1090 in 'Message Item Types' section.

## 5.47 SecuritiesSettlementSystem <SctiesSttlmSys>

**Presence:** [0..1]

**Definition:** Identifies the securities settlement system to be used.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 5.48 ReceivingParties <RcvgPties>

**Presence:** [0..1]

**Impacted by:** R20

**Definition:** Provides details about the receiving parties involved in the settlement chain.

**Type:** This message item is composed of the following **ReceivingPartiesAndAccount7** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.49</a>		Depository	<Dpstry>	[1..1]	±
<a href="#">5.50</a>		Party1	<Pty1>	[1..1]	±
<a href="#">5.51</a>		Party2	<Pty2>	[0..1]	±
<a href="#">5.52</a>		SecuritiesSettlementSystem	<SctiesSttlmSys>	[0..1]	Text

**Rule(s):** DepositoryGuideline

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

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

## 5.49 Depository <Dpstry>

**Presence:** [1..1]

**Definition:** First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Type:** This message item is composed of one of the following *PartyIdentification34Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
{ Or	BIC	<BIC>	[1..1]	Identifier
Or	NameAndAddress	<NmAndAdr>	[1..1]	
Or }	Country	<Ctry>	[1..1]	Code

For additional Type information, please refer to *PartyIdentification34Choice* p.1061 in 'Message Item Types' section.

## 5.50 Party1 <Pty1>

**Presence:** [1..1]

**Definition:** Party that, in a settlement chain interacts with the depository.

**Type:** This message item is composed of the following *PartyIdentificationAndAccount32* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	PartyIdentification	<PtyId>	[1..1]	
	AccountIdentification	<AcctId>	[0..1]	Text
	ProcessingIdentification	<PrcgId>	[0..1]	Text
	ProcessingDate	<PrcgDt>	[0..1]	
	SubAccountDetails	<SubAcctDtls>	[0..1]	
	ContactPerson	<CtctPrsn>	[0..1]	

For additional Type information, please refer to *PartyIdentificationAndAccount32* p.1090 in 'Message Item Types' section.

## 5.51 Party2 <Pty2>

**Presence:** [0..1]

**Definition:** Party that, in a settlement chain interacts with the party 1.

**Type:** This message item is composed of the following *PartyIdentificationAndAccount32* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	PartyIdentification	<PtyId>	[1..1]	
	AccountIdentification	<AcctId>	[0..1]	Text
	ProcessingIdentification	<PrcgId>	[0..1]	Text
	ProcessingDate	<PrcgDt>	[0..1]	
	SubAccountDetails	<SubAcctDtls>	[0..1]	

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	ContactPerson	<CtctPrsn>	[0..1]	

For additional Type information, please refer to [PartyIdentificationAndAccount32](#) p.1090 in 'Message Item Types' section.

## 5.52 SecuritiesSettlementSystem <SctiesSttlmSys>

**Presence:** [0..1]

**Definition:** Identifies the securities settlement system to be used.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.0 SupplementaryData <SplmtryData>

**Presence:** [0..\*]

**Impacted by:** [R21](#)

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

**Type:** This message item is composed of the following [SupplementaryData1](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PlaceAndName	<PlcAndNm>	[0..1]	Text
	Envelope	<Envlp>	[1..1]	

For additional Type information, please refer to [SupplementaryData1](#) p.1034 in 'Message Item Types' section.

**Rule(s):** SupplementaryDataRule

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

## Business Example

### Description

On the 21 October 2011, the central counterparty CCP1 sends to its clearing member 0000E801 a Trade Leg Statement (secl.003.002.01).

The statement contains the following information details:

Statement identification: StatementID2

Number of Pages: 1

Statement Date: 21/10/2011

Update Type: Complete

Frequency: IntraDay

Activity Indicator: true

The statement is provided for two Clearing Account types: House and Client.

### XML Instance

```
<TradLegStmnt>
```

```
<StmntParams>
  <StmntId>StatementID2</StmntId>
  <StmntDtAndTm>
    <Dt>2011-10-21</Dt>
  </StmntDtAndTm>
  <UpdTp>COMP</UpdTp>
  <Frqcy>INDA</Frqcy>
  <ActvtyInd>true</ActvtyInd>
</StmntParams>
<Pgntn>
  <PgNb>1</PgNb>
  <LastPgInd>true</LastPgInd>
</Pgntn>
<ClrMmb>
  <PrtryId>
    <Id>0000E801</Id>
    <Issr>CCP1</Issr>
  </PrtryId>
</ClrMmb>
<StmntDtls>
  <ClrAcct>
    <Id>Netting Account ID</Id>
    <Tp>CLIE</Tp>
  </ClrAcct>
  <TradLegsDtls>
    <TradLegId>ZP00001486234172</TradLegId>
    <TradId>02G9CNECTX-2</TradId>
    <TradExctnId>T2G9CNEGU3-0</TradExctnId>
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    </FinInstrmId>
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```

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  <SttlmAmt>
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    <CdtDbtInd>CRDT</CdtDbtInd>
  </SttlmAmt>
</SttlmDtls>
<ClrDtls>
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</ClrDtls>
</TradLegsDtls>
</StmtDtls>
<StmtDtls>
  <ClrAcct>
    <Id>Netting Account ID</Id>
    <Tp>HOUS</Tp>
  </ClrAcct>
  <TradLegsDtls>
    <TradLegId>ZP00001486234173</TradLegId>
    <TradId>02G9CNECTX-2</TradId>
    <TradExctnId>T2G9CNEGY7-0</TradExctnId>
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    </FinInstrmId>
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    <BuySellInd>BUYI</BuySellInd>
    <TradQty>
      <Unit>222</Unit>
    </TradQty>
    <DealPric>
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      </Val>
    </DealPric>
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      </Id>
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      </Tp>
    </PlcOfTrad>
    <TradTp>OOBK</TradTp>
  </TradLegsDtls>
</StmtDtls>
</TradgPty>
<PrtryId>
  <Id>BrokerXYZ</Id>
```

```
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</PrtryId>
</TradgPty>
<TradgCpcty>PRIN</TradgCpcty>
<SttlmDtls>
  <SttlmAmt>
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    <CdtDbtInd>DBIT</CdtDbtInd>
  </SttlmAmt>
</SttlmDtls>
<ClrDtls>
  <SttlmNetgElgblCd>NETT</SttlmNetgElgblCd>
</ClrDtls>
</TradLegsDtls>
</StmtDtls>
</TradLegStmt>
```

## MX secl.004.001.02 NetPositionV02

### Message Functionality

#### Scope

The Net Position Report message is sent by the central counterparty (CCP) to a clearing member to confirm the net position of all trade legs reported during the day.

The ISO 20022 Business Application Header must be used.

#### Usage

The central counterparty (CCP) nets all the positions per clearing account and sends the Net Position report message to the Clearing member.

#### Outline

The Net Position Report message is composed of the following message building blocks:

#### A.ReportParameters

This building block is mandatory and non repetitive. It contains general information related to the report. It includes elements such as:

**A.1 NetPositionIdentification.** This element is mandatory. It is the identification of the report.

**A.2 ReportDateAndTime.** This building block is mandatory. It indicates the date/time that the report was prepared.

**A.3 UpdateType.** This element is mandatory. It indicates whether the report is complete or contains changes only.

**A.4 Frequency.** This element is mandatory. It indicates the frequency of the report.

**A.5 ReportNumber.** This element is optional. It indicates the sequential number of the report.

**A.6 ActivityIndicator.** It indicates whether there is any activity on the account within the period reported in the statement.

#### B.Pagination

This building block is mandatory and non repetitive. It is the 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). It contains the following elements:

**B.1 PageNumber.** This element is mandatory. It contains the page number of the statement. If the statement message is very long and has to be split across several messages, the page number enables the different messages, ie, pages, to be numbered.

**B.2 LastPageIndicator.** This element is mandatory. It indicates the type of pages in the report, eg, last page, first page. The LastPageIndicator allows the Receiver to know when the report is complete.

#### C.ClearingMember

This building block is mandatory and non repetitive. It contains all information required to identify the Clearing Member (using a BIC or a proprietary identification).

#### D.ClearingSegment

This building block is optional and non repetitive. It provides information about the clearing organisation that will clear the trade. This field allows clearing member firm to segregate flows coming from clearing counterparty's clearing system.

## E.NetPositionReport

This building block is mandatory and repetitive. The net position is provided by clearing account and by financial instrument. The net position amount, the net quantity, the securities movement type and the depository must be provided. All other elements such as the place of trade, the trade date or settlement date, contained in this block are optional.

## F.Supplementary Data

This building block is optional and repetitive. It allows to provide additional information that cannot be captured in the structured elements and/or any other specific block.

### Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<NetPos>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.0</u>		ReportParameters	<RptParams>	[1..1]		<u>R1</u>
<u>1.1</u>		NetPositionIdentification	<NetPosId>	[1..1]	Text	
<u>1.2</u>		ReportDateAndTime	<RptDtAndTm>	[1..1]	±	
<u>1.3</u>		UpdateType	<UpdTm>	[1..1]	Code	
<u>1.4</u>		Frequency	<Frqcy>	[1..1]	Code	
<u>1.5</u>		ReportNumber	<RptNb>	[0..1]	Text	
<u>1.6</u>		ActivityIndicator	<ActvtyInd>	[1..1]	Indicator	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		Pagination	<Pgntn>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.0</u>		ClearingMember	<ClrMmb>	[1..1]	±	



Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>4.0</u>		ClearingSegment	<ClrSgmt>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>5.0</u>		NetPositionReport	<NetPosRpt>	[1..*]		
<u>5.1</u>		ClearingAccount	<ClrAcct>	[1..1]	±	
<u>5.2</u>		NonClearingMember	<NonClrMmb>	[0..1]	±	
<u>5.3</u>		DeliveryAccount	<DlvryAcct>	[0..1]	±	
<u>5.4</u>		FinancialInstrumentIdentification	<FinInstrmId>	[1..1]	±	<u>R8</u> , <u>R9</u>
<u>5.5</u>		InitialPositionAmount	<InitlPosAmt>	[0..1]		
<u>5.6</u>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> <u>R10</u> , <input checked="" type="checkbox"/> <u>R11</u>
<u>5.7</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<u>5.8</u>		NetPositionAmount	<NetPosAmt>	[1..1]		
<u>5.9</u>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> <u>R10</u> , <input checked="" type="checkbox"/> <u>R11</u>
<u>5.10</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<u>5.11</u>		AccruedInterestAmount	<AcrdIntrstAmt>	[0..1]		
<u>5.12</u>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> <u>R10</u> , <input checked="" type="checkbox"/> <u>R11</u>
<u>5.13</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<u>5.14</u>		AverageDealPrice	<AvrgDealPric>	[0..1]	±	
<u>5.15</u>		NetQuantity	<NetQty>	[1..1]	±	
<u>5.16</u>		SecuritiesMovementType	<SctiesMvmntTp>	[1..1]	Code	
<u>5.17</u>		Depository	<Dpstry>	[1..1]	±	<input checked="" type="checkbox"/> <u>R3</u>
<u>5.18</u>		TradingCapacity	<TradgCpcty>	[0..1]	Code	
<u>5.19</u>		PlaceOfTrade	<PlcOfTrad>	[0..1]	±	<u>R12</u>
<u>5.20</u>		TradeDate	<TradDt>	[0..1]	DateTime	
<u>5.21</u>		SettlementDate	<SttlmDt>	[0..1]		
<u>5.22</u>	{Or	Date	<Dt>	[1..1]	DateTime	
<u>5.23</u>	Or}	DateCode	<DtCd>	[1..1]		
<u>5.24</u>	{{Or	Code	<Cd>	[1..1]	Code	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">5.25</a>	Or}}	Proprietary	<Prtry>	[1..1]	±	<a href="#">R13</a>
<a href="#">5.26</a>		TradeLegDetails	<TradLegDtls>	[0..*]		
<a href="#">5.27</a>		TradeLegIdentification	<TradLegId>	[1..1]	Text	
<a href="#">5.28</a>		TradeIdentification	<TradId>	[0..1]	Text	
<a href="#">5.29</a>		TradeExecutionIdentification	<TradExctnId>	[1..1]	Text	
<a href="#">5.30</a>		TradeDate	<TradDt>	[1..1]	DateTime	
<a href="#">5.31</a>		SettlementDate	<SttlmDt>	[1..1]		
<a href="#">5.32</a>	{Or	Date	<Dt>	[1..1]	DateTime	
<a href="#">5.33</a>	Or}	DateCode	<DtCd>	[1..1]		
<a href="#">5.34</a>	{{Or	Code	<Cd>	[1..1]	Code	
<a href="#">5.35</a>	Or}}	Proprietary	<Prtry>	[1..1]	±	<a href="#">R13</a>
<a href="#">5.36</a>		TradingCurrency	<TradgCcy>	[0..1]	Code	<a href="#">R14</a>
<a href="#">5.37</a>		BuySellIndicator	<BuySellInd>	[1..1]	Code	
<a href="#">5.38</a>		TradeQuantity	<TradQty>	[1..1]	±	
<a href="#">5.39</a>		DealPrice	<DealPric>	[1..1]	±	
<a href="#">5.40</a>		PlaceOfTrade	<PlcOfTrad>	[1..1]	±	<a href="#">R12</a>
<a href="#">5.41</a>		PlaceOfListing	<PlcOfListg>	[0..1]	±	<a href="#">R15</a> , <input checked="" type="checkbox"/> <a href="#">R3</a>
<a href="#">5.42</a>		TradeType	<TradTp>	[1..1]	Code	
<a href="#">5.43</a>		DerivativeRelatedTrade	<DerivRltdTrad>	[0..1]	Indicator	
<a href="#">5.44</a>		TradingParty	<TradgPty>	[1..1]	±	
<a href="#">5.45</a>		TradingPartyAccount	<TradgPtyAcct>	[0..1]	±	
<a href="#">5.46</a>		TradingCapacity	<TradgCpcty>	[1..1]	Code	
<a href="#">5.47</a>		TradePostingCode	<TradPstngCd>	[0..1]	Code	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">6.0</a>		SupplementaryData	<SplmtryData>	[0..*]	±	<a href="#">R16</a>

## Rules and Guidelines

### Rules

#### R1 ReportNumberRule

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.

#### R2 AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00008

*This Rule also impacts **PartyIdentification35Choice** Type. Please refer to 'Message Item Types' section p.1066 for additional information.*

*This Rule also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

*This Rule also impacts **PartyIdentification34Choice** Type. Please refer to 'Message Item Types' section p.1061 for additional information.*

#### R3 DepositoryOrPlaceOfListingPresenceRule ☒

At least Depository or PlaceOfListing must be present

Following Must be True

/Depository Must be present

Or

/TradeLegDetails[\*]/PlaceOfListing Must be present

(Fatal) Error Code: Sw.Stds.X00200

#### R4 Country ☒

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

(Fatal) Error Code: Sw.Stds.D00004

*This Rule also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

*This Rule also impacts **PartyIdentification34Choice** Type. Please refer to 'Message Item Types' section p.1061 for additional information.*

#### R5 DescriptionPresenceRule ☒

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or

/OtherIdentification[\*] Must be present

(Fatal) Error Code: Sw.Stds.X00192

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R6 OtherIdentificationPresenceRule** ☒

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

On Condition

/OtherIdentification[\*] is absent

Following Must be True

/ISIN Must be present

Or

/Description Must be present

(Fatal) Error Code: Sw.Stds.X00193

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R7 ISINPresenceRule** ☒

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

On Condition

/ISIN is absent

Following Must be True

/OtherIdentification[\*] Must be present

Or

/Description Must be present

(Fatal) Error Code: Sw.Stds.X00194

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R8 DescriptionUsageRule**

Description must be used alone as the last resort.

**R9 ISINGuideline**

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

**R10 CurrencyAmount** ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**R11 ActiveOrHistoricCurrency** ☒

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

(Fatal) Error Code: Sw.Stds.D00006

*This Rule also impacts **Price4** Type. Please refer to 'Message Item Types' section p.1102 for additional information.*

**R12 MarketTypeAndIdentificationRule**

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system. If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

**R13 CoexistenceIssuerSchemeNameRule**

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

**R14 ValidationByTable**

**R15 MarketTypeAndIdentificationRule**

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system.

If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

**R16 SupplementaryDataRule**

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

## Guidelines

### G1 AdditionalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

*This Guideline also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

## Message Items Description

*The following section identifies the elements of the **NetPositionV02** message definition.*

### 1.0 ReportParameters <RptParams>

**Presence:** [1..1]

**Impacted by:** R1

**Definition:** Provides parameters of the margin report such as the creation date and time, the report currency or the calculation date and time.

**Type:** *The **ReportParameters** block is composed of the following **ReportParameters1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>1.1</u>		NetPositionIdentification	<NetPosId>	[1..1]	Text
<u>1.2</u>		ReportDateAndTime	<RptDtAndTm>	[1..1]	±
<u>1.3</u>		UpdateType	<UpdTp>	[1..1]	Code
<u>1.4</u>		Frequency	<Frqcy>	[1..1]	Code
<u>1.5</u>		ReportNumber	<RptNb>	[0..1]	Text
<u>1.6</u>		ActivityIndicator	<ActvtyInd>	[1..1]	Indicator

**Rule(s):** ReportNumberRule

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.

### 1.1 NetPositionIdentification <NetPosId>

**Presence:** [1..1]

**Definition:** After netting, reference that is common to a net transaction to settle and all its underlying trades.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.2 ReportDateAndTime <RptDtAndTm>

**Presence:** [1..1]

**Definition:** Date and time of the net position report.

**Type:** *This message item is composed of one of the following **DateAndDateTimeChoice** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Date	<Dt>	[1..1]	DateTime
Or}	DateTime	<DtTm>	[1..1]	DateTime

For additional Type information, please refer to ***DateAndDateTimeChoice*** p.953 in 'Message Item Types' section.

### 1.3 UpdateType <UpdTp>

**Presence:** [1..1]

**Definition:** Indicates whether the statement is complete or contains changes only.

**Data Type:** Code

One of the following ***StatementUpdateType1Code*** values must be used:

Code	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

### 1.4 Frequency <Frqcy>

**Presence:** [1..1]

**Definition:** Frequency of the report.

**Data Type:** Code

One of the following ***EventFrequency6Code*** values must be used:

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

### 1.5 ReportNumber <RptNb>

**Presence:** [0..1]

**Definition:** Sequential number of the report.

**Data Type:** Exact5NumericText

**Format:** [0-9]{5}

### 1.6 ActivityIndicator <ActvtyInd>

**Presence:** [1..1]

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

**Data Type:** One of the following ***YesNoIndicator*** values must be used:

MeaningWhenTrue: Yes

MeaningWhenFalse: No

## 2.0 Pagination <Pgntn>

**Presence:** [1..1]

**Definition:** Provides information about the number of used pages.

**Type:** This message item is composed of the following *Pagination* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PageNumber	<PgNb>	[1..1]	Text
	LastPageIndicator	<LastPgInd>	[1..1]	Indicator

For additional Type information, please refer to *Pagination* p.996 in 'Message Item Types' section.

### 3.0 ClearingMember <ClrMmb>

**Presence:** [1..1]

**Definition:** Provides the identification of the account owner, that is the clearing member (individual clearing member or general clearing member).

**Type:** This message item is composed of one of the following *PartyIdentification35Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	BIC	<BIC>	[1..1]	Identifier
Or }	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to *PartyIdentification35Choice* p.1066 in 'Message Item Types' section.

### 4.0 ClearingSegment <ClrSgmt>

**Presence:** [0..1]

**Definition:** Clearing organisation that will clear the trade.

Note: This field allows Clearing Member Firm to segregate flows coming from clearing counterparty's clearing system. Indeed, Clearing Member Firms receive messages from the same system (same sender) and this field allows them to know if the message is related to equities or derivatives.

**Type:** This message item is composed of one of the following *PartyIdentification35Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	BIC	<BIC>	[1..1]	Identifier
Or }	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to *PartyIdentification35Choice* p.1066 in 'Message Item Types' section.

### 5.0 NetPositionReport <NetPosRpt>

**Presence:** [1..\*]

**Definition:** Provides the net position details such as the average deal price and net quantity.

**Type:** The *NetPositionReport* block is composed of the following *NetPosition2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
5.1		ClearingAccount	<ClrAcct>	[1..1]	±

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.2</a>		NonClearingMember	<NonClrMmb>	[0..1]	±
<a href="#">5.3</a>		DeliveryAccount	<DlvryAcct>	[0..1]	±
<a href="#">5.4</a>		FinancialInstrumentIdentification	<FinInstrmId>	[1..1]	±
<a href="#">5.5</a>		InitialPositionAmount	<InitlPosAmt>	[0..1]	
<a href="#">5.8</a>		NetPositionAmount	<NetPosAmt>	[1..1]	
<a href="#">5.11</a>		AccruedInterestAmount	<AcrdIntrstAmt>	[0..1]	
<a href="#">5.14</a>		AverageDealPrice	<AvrgDealPric>	[0..1]	±
<a href="#">5.15</a>		NetQuantity	<NetQty>	[1..1]	±
<a href="#">5.16</a>		SecuritiesMovementType	<SctiesMvmntTp>	[1..1]	Code
<a href="#">5.17</a>		Depository	<Dpstry>	[1..1]	±
<a href="#">5.18</a>		TradingCapacity	<TradgCpcty>	[0..1]	Code
<a href="#">5.19</a>		PlaceOfTrade	<PlcOfTrad>	[0..1]	±
<a href="#">5.20</a>		TradeDate	<TradDt>	[0..1]	DateTime
<a href="#">5.21</a>		SettlementDate	<SttlmDt>	[0..1]	
<a href="#">5.26</a>		TradeLegDetails	<TradLegDtls>	[0..*]	

**Rule(s):** DepositoryOrPlaceOfListingPresenceRule ☒  
 At least Depository or PlaceOfListing must be present  
 (Fatal) Error Code: Sw.Stds.X00200

## 5.1 ClearingAccount <ClrAcct>

**Presence:** [1..1]

**Definition:** Identifies the clearing member account at the Central counterparty through which the trade must be cleared (sometimes called position account).

**Type:** This message item is composed of the following *SecuritiesAccount18* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Type	<Tp>	[1..1]	Code
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to *SecuritiesAccount18* p.849 in 'Message Item Types' section.

## 5.2 NonClearingMember <NonClrMmb>

**Presence:** [0..1]

**Definition:** Provides the identification for the non-clearing member.

**Type:** This message item is composed of the following *PartyIdentificationAndAccount31* element(s):



Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	AlternateIdentification	<AltrnId>	[0..1]	
	AdditionalInformation	<AddtlInf>	[0..1]	
	ClearingAccount	<ClrAcct>	[0..1]	

For additional Type information, please refer to **PartyIdentificationAndAccount31** p.1081 in 'Message Item Types' section.

### 5.3 DeliveryAccount <DlvryAcct>

**Presence:** [0..1]

**Definition:** An account opened by the central counterparty in the name of the clearing member or its settlement agent within the account structure, for settlement purposes (gives information about the clearing member/its settlement agent account at the central securities depository).

**Type:** This message item is composed of the following **SecuritiesAccount19** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Type	<Tp>	[0..1]	
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to **SecuritiesAccount19** p.850 in 'Message Item Types' section.

### 5.4 FinancialInstrumentIdentification <FinInstrmId>

**Presence:** [1..1]

**Impacted by:** R8, R9

**Definition:** Provides details about the security identification.

**Type:** This message item is composed of the following **SecurityIdentification14** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	ISIN	<ISIN>	[0..1]	Identifier
	OtherIdentification	<OthrId>	[0..*]	
	Description	<Desc>	[0..1]	Text

For additional Type information, please refer to **SecurityIdentification14** p.1110 in 'Message Item Types' section.

**Rule(s):** DescriptionPresenceRule ☒

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.  
(Fatal) Error Code: Sw.Stds.X00192

## DescriptionUsageRule

Description must be used alone as the last resort.

## ISINGuideline

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

ISINPresenceRule ☒

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.  
(Fatal) Error Code: Sw.Stds.X00194

OtherIdentificationPresenceRule ☒

If OtherIdentification is not present then either ISIN or Description must be present.  
(Fatal) Error Code: Sw.Stds.X00193

**5.5 InitialPositionAmount <InitlPosAmt>**

**Presence:** [0..1]

**Definition:** Provides the intra position amount.

**Type:** This message item is composed of the following *AmountAndDirection21* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.6</u>		Amount	<Amt>	[1..1]	Amount
<u>5.7</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code

**5.6 Amount <Amt>**

**Synonym(s):** :19a: (ISO 15022)

**Presence:** [1..1]

**Impacted by:** ☒ R10, ☒ R11

**Definition:** Amount of money in the cash entry.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**5.7 CreditDebitIndicator <CdtDbtInd>****Synonym(s):** :19A::4!c\[[N] (ISO 15022)**Presence:** [0..1]**Definition:** Indicates whether an entry is a credit or a debit.**Data Type:** Code*When this message item is present, one of the following **CreditDebitCode** values must be used:*

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

**5.8 NetPositionAmount <NetPosAmt>****Presence:** [1..1]**Definition:** Provides the net position amount.**Type:** *This message item is composed of the following **AmountAndDirection21** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.9</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">5.10</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code

**5.9 Amount <Amt>****Synonym(s):** :19a: (ISO 15022)**Presence:** [1..1]**Impacted by:** ☒ R10, ☒ R11**Definition:** Amount of money in the cash entry.**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency** (**Ccy**) which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**5.10 CreditDebitIndicator <CdtDbtInd>****Synonym(s):** :19A::4!c\\[N] (ISO 15022)**Presence:** [0..1]**Definition:** Indicates whether an entry is a credit or a debit.**Data Type:** Code

When this message item is present, one of the following *CreditDebitCode* values must be used:

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

**5.11 AccruedInterestAmount <AcrdIntrstAmt>****Presence:** [0..1]

**Definition:** Interest that has accumulated on a bond since the last interest payment up to, but not including, the settlement date.

**Type:** This message item is composed of the following *AmountAndDirection21* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.12</u>		Amount	<Amt>	[1..1]	Amount
<u>5.13</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code

**5.12 Amount <Amt>****Synonym(s):** :19a: (ISO 15022)**Presence:** [1..1]**Impacted by:** ☒ R10, ☒ R11**Definition:** Amount of money in the cash entry.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

### 5.13 CreditDebitIndicator <CdtDbtInd>

**Synonym(s):** :19A::4!c\\[N] (ISO 15022)

**Presence:** [0..1]

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

**Data Type:** Code

*When this message item is present, one of the following **CreditDebitCode** values must be used:*

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

### 5.14 AverageDealPrice <AvrgDealPric>

**Presence:** [0..1]

**Definition:** This is the price of the trade.

**Type:** *This message item is composed of the following **Price4** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Value	<Val>	[1..1]	
	Type	<Tp>	[0..1]	Code

*For additional Type information, please refer to **Price4** p.1102 in 'Message Item Types' section.*

### 5.15 NetQuantity <NetQty>

**Presence:** [1..1]

**Definition:** Identifies the quantity of the trade leg.

**Type:** This message item is composed of one of the following *FinancialInstrumentQuantity1Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Unit	<Unit>	[1..1]	Quantity
Or	FaceAmount	<FaceAmt>	[1..1]	Amount
Or }	AmortisedValue	<AmtsdVal>	[1..1]	Amount

For additional Type information, please refer to *FinancialInstrumentQuantity1Choice* p.1113 in 'Message Item Types' section.

## 5.16 SecuritiesMovementType <SctiesMvmntTp>

**Presence:** [1..1]

**Definition:** Indicates the securities movement direction, that is, whether this is a delivery or return.

**Data Type:** Code

One of the following *ReceiveDelivery1Code* values must be used:

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

## 5.17 Depository <Dpstry>

**Presence:** [1..1]

**Impacted by:** ☒ R3

**Definition:** Place at which a trade settles.

**Type:** This message item is composed of one of the following *PartyIdentification34Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	BIC	<BIC>	[1..1]	Identifier
Or	NameAndAddress	<NmAndAdr>	[1..1]	
Or }	Country	<Ctry>	[1..1]	Code

For additional Type information, please refer to *PartyIdentification34Choice* p.1061 in 'Message Item Types' section.

## 5.18 TradingCapacity <TradgCpcty>

**Presence:** [0..1]

**Definition:** Identifies the trading capacity of the seller.

**Data Type:** Code

When this message item is present, one of the following *TradingCapacity5Code* values must be used:

Code	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.
RISP	RisklessPrincipal	Trading as a riskless principal, ie, the order to buy(sell) has been simultaneously offset by an order to sell (buy) with another party.

### 5.19 PlaceOfTrade <PlcOfTrad>

**Presence:** [0..1]

**Impacted by:** [R12](#)

**Definition:** Place at which the security is traded.

**Type:** This message item is composed of the following *MarketIdentification20* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[0..1]	
	Type	<Tp>	[1..1]	

For additional Type information, please refer to [MarketIdentification20](#) p.980 in 'Message Item Types' section.

**Rule(s):** MarketTypeAndIdentificationRule

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system. If

MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

### 5.20 TradeDate <TradDt>

**Presence:** [0..1]

**Definition:** Provides the date of the trade.

**Data Type:** ISODate

### 5.21 SettlementDate <SttlmDt>

**Presence:** [0..1]

**Definition:** Provides the contractual settlement date.

**Type:** This message item is composed of one of the following *DateFormat15Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.22</a>	{Or	Date	<Dt>	[1..1]	DateTime
<a href="#">5.23</a>	Or}	DateCode	<DtCd>	[1..1]	

### 5.22 Date <Dt>

**Presence:** [1..1]

This message item is part of choice [5.21 SettlementDate](#).

**Definition:** Date expressed as a calendar date.

**Data Type:** ISODate

## 5.23 DateCode <DtCd>

**Presence:** [1..1]

*This message item is part of choice 5.21 SettlementDate.*

**Definition:** Date is expressed using a code.

**Type:** This message item is composed of one of the following *DateCode3Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./Type
<u>5.24</u>	{Or	Code	<Cd>	[1..1]	Code
<u>5.25</u>	Or}	Proprietary	<Prtry>	[1..1]	±

## 5.24 Code <Cd>

**Synonym(s):** :98B::4!c/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 5.23 DateCode.*

**Definition:** Standard code to indicate the date is unknown.

**Data Type:** Code

*One of the following *DataType1Code* values must be used:*

Code	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.

## 5.25 Proprietary <Prtry>

**Synonym(s):** :98B::4!c/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

**Impacted by:** R13

*This message item is part of choice 5.23 DateCode.*

**Definition:** Proprietary identification of the type of date.

**Type:** This message item is composed of the following *GenericIdentification20* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	Identification	<Id>	[1..1]	Text
	Issuer	<Issr>	[1..1]	Text
	SchemeName	<SchmeNm>	[0..1]	Text

*For additional Type information, please refer to GenericIdentification20 p.967 in 'Message Item Types' section.*

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

## 5.26 TradeLegDetails <TradLegDtls>

**Presence:** [0..\*]



**Definition:** Provides the trade leg details such as trade leg identification and trade type.

**Type:** This message item is composed of the following *TradeLeg7* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.27</a>		TradeLegIdentification	<TradLegId>	[1..1]	Text
<a href="#">5.28</a>		TradeIdentification	<TradId>	[0..1]	Text
<a href="#">5.29</a>		TradeExecutionIdentification	<TradExctnId>	[1..1]	Text
<a href="#">5.30</a>		TradeDate	<TradDt>	[1..1]	DateTime
<a href="#">5.31</a>		SettlementDate	<SttlmDt>	[1..1]	
<a href="#">5.36</a>		TradingCurrency	<TradgCcy>	[0..1]	Code
<a href="#">5.37</a>		BuySellIndicator	<BuySellInd>	[1..1]	Code
<a href="#">5.38</a>		TradeQuantity	<TradQty>	[1..1]	±
<a href="#">5.39</a>		DealPrice	<DealPric>	[1..1]	±
<a href="#">5.40</a>		PlaceOfTrade	<PlcOfTrad>	[1..1]	±
<a href="#">5.41</a>		PlaceOfListing	<PlcOfListg>	[0..1]	±
<a href="#">5.42</a>		TradeType	<TradTp>	[1..1]	Code
<a href="#">5.43</a>		DerivativeRelatedTrade	<DerivRltdTrad>	[0..1]	Indicator
<a href="#">5.44</a>		TradingParty	<TradgPty>	[1..1]	±
<a href="#">5.45</a>		TradingPartyAccount	<TradgPtyAcct>	[0..1]	±
<a href="#">5.46</a>		TradingCapacity	<TradgCpcty>	[1..1]	Code
<a href="#">5.47</a>		TradePostingCode	<TradPstngCd>	[0..1]	Code

## 5.27 TradeLegIdentification <TradLegId>

**Presence:** [1..1]

**Definition:** Unambiguous identification of the transaction (that is the trade leg) as know by the instructing party.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 5.28 TradeIdentification <TradId>

**Presence:** [0..1]

**Definition:** Reference allocated by the broker dealer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 5.29 TradeExecutionIdentification <TradExctnId>

**Presence:** [1..1]

**Definition:** Unique reference assigned by the trading venue when the trade is executed.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 5.30 TradeDate <TradDt>

**Presence:** [1..1]

**Definition:** Provides the date and time of trade transaction.

**Data Type:** ISODate

### 5.31 SettlementDate <SttlmDt>

**Presence:** [1..1]

**Definition:** Provides the contractual settlement date.

**Type:** This message item is composed of one of the following *DateFormat15Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.32</a>	{Or	Date	<Dt>	[1..1]	DateTime
<a href="#">5.33</a>	Or}	DateCode	<DtCd>	[1..1]	

### 5.32 Date <Dt>

**Presence:** [1..1]

*This message item is part of choice 5.31 SettlementDate.*

**Definition:** Date expressed as a calendar date.

**Data Type:** ISODate

### 5.33 DateCode <DtCd>

**Presence:** [1..1]

*This message item is part of choice 5.31 SettlementDate.*

**Definition:** Date is expressed using a code.

**Type:** This message item is composed of one of the following *DateCode3Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.34</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">5.35</a>	Or}	Proprietary	<Prtry>	[1..1]	±

### 5.34 Code <Cd>

**Synonym(s):** :98B::4!c//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 5.33 DateCode.*

**Definition:** Standard code to indicate the date is unknown.

**Data Type:** Code

*One of the following **DateType1Code** values must be used:*

Code	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.

### 5.35 Proprietary <Prtry>

**Synonym(s):** :98B::4!c/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

**Impacted by:** [R13](#)

*This message item is part of choice 5.33 **DateCode**.*

**Definition:** Proprietary identification of the type of date.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Issuer	<Issr>	[1..1]	Text
	SchemeName	<SchmeNm>	[0..1]	Text

*For additional Type information, please refer to **GenericIdentification20** p.967 in 'Message Item Types' section.*

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 5.36 TradingCurrency <TradgCcy>

**Presence:** [0..1]

**Impacted by:** [R14](#)

**Definition:** Specifies the ISO code of the trade currency.

**Data Type:** CurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ValidationByTable

### 5.37 BuySellIndicator <BuySellInd>

**Presence:** [1..1]

**Definition:** Identifies the trade leg indicator which gives the trade side (buy or sell).

**Data Type:** Code

*One of the following **Side1Code** values must be used:*

Code	Name	Definition
BUMI	BuyMinus	A round-lot market order to buy minus is an order to buy a stated amount of a stock provided that its price is: - not higher than the last sale if the last sale was a minus or zero minus tick and - not higher than the last sale minus the minimum fractional change in the stock if the last sale was a plus or zero plus tick. A limit price order to buy minus also states the highest price at which it can be executed.
BUYI	Buy	Order is buy driven.
CROS	Cross	Identifies an order for which a broker wishes to take the other side and cross with the client.
CRSH	CrossShort	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position, and sends a Sell Short order to the broker. Many exchanges have tick rules needing to be enforced, and the order getting converted from Sell Short to Cross (instead of Cross Short) could result in an illegal short sell.
CSHE	CrossShortExempt	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position and is exempt from the uptick restriction. Used as audit trail on exchanges.
DEFI	AsDefined	Indicates, in the case of a multileg instrument, that the sides of the legs are the same as defined at the creation of the multileg instrument.
OPPO	Opposite	Indicates, in the case of a multileg instrument, that the sides of the legs are the opposite of their definition at the creation of the multileg instrument.
SELL	Sell	Order is sell driven.
SEPL	SellPlus	A round-lot market order to sell plus is an order to sell a stated amount of a stock provided that its price is: - not lower than the last sale if the last sale was a plus or zero plus tick and - not lower than the last sale minus the minimum fractional change in the stock if the last sale was a minus or zero minus tick. A limit-price order to sell plus also states the lowest price at which it can be executed.
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
TWOS	TwoSided	Indicates that the side refers to both buys and sells.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

### 5.38 TradeQuantity <TradQty>

**Presence:** [1..1]

**Definition:** Identifies the quantity of the trade leg.

**Type:** This message item is composed of one of the following *FinancialInstrumentQuantity1Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
{ Or	Unit	<Unit>	[1..1]	Quantity
Or	FaceAmount	<FaceAmt>	[1..1]	Amount
Or }	AmortisedValue	<AmtsdVal>	[1..1]	Amount

For additional Type information, please refer to *FinancialInstrumentQuantity1Choice* p.1113 in 'Message Item Types' section.

### 5.39 DealPrice <DealPric>

**Presence:** [1..1]

**Definition:** Specifies the price of the traded financial instrument.

**Type:** This message item is composed of the following *Price4* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	Value	<Val>	[1..1]	
	Type	<Tp>	[0..1]	Code

For additional Type information, please refer to *Price4* p.1102 in 'Message Item Types' section.

### 5.40 PlaceOfTrade <PlcOfTrad>

**Presence:** [1..1]

**Impacted by:** R12

**Definition:** Place at which the security is traded.

**Type:** This message item is composed of the following *MarketIdentification20* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	Identification	<Id>	[0..1]	
	Type	<Tp>	[1..1]	

For additional Type information, please refer to *MarketIdentification20* p.980 in 'Message Item Types' section.

**Rule(s):** MarketTypeAndIdentificationRule

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system. If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

### 5.41 PlaceOfListing <PlcOfListg>

**Presence:** [0..1]

**Impacted by:** R15, ☒ R3

**Definition:** Place where the referenced financial instrument is listed.

**Type:** This message item is composed of the following **MarketIdentification21** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[0..1]	
	Type	<Tp>	[1..1]	

For additional Type information, please refer to **MarketIdentification21** p.983 in 'Message Item Types' section.

**Rule(s):** MarketTypeAndIdentificationRule

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system.

If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

## 5.42 TradeType <TradTp>

**Presence:** [1..1]

**Definition:** Identifies the type of trade transaction.

**Data Type:** Code

One of the following **TradeType1Code** values must be used:

Code	Name	Definition
BKTR	BackUpTrade	Trade that is input manually in case of issue on the original trade that either was not processed or not received.
COTR	CorrectiveTrade	Trade that is generated following a corporate action.
GUTR	TradeGiveUp	Trade generated by a give-up.
LKTR	LinkedTrade	Trades coming from the application of a corporate event.
OFBK	OffOrderBookTrade	Trade that is over the counter.
OOBK	OnOrderBookTrade	On order book/market trade.

## 5.43 DerivativeRelatedTrade <DerivRltdTrad>

**Presence:** [0..1]

**Definition:** Indicates that the trade is for settlement of an exercised derivatives contract.

**Data Type:** One of the following **YesNoIndicator** values must be used:

MeaningWhenTrue: Yes

MeaningWhenFalse: No

## 5.44 TradingParty <TradgPty>

**Presence:** [1..1]

**Definition:** Provides the identification of the trading party.

**Type:** This message item is composed of one of the following **PartyIdentification35Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	BIC	<BIC>	[1..1]	Identifier
Or}	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to **PartyIdentification35Choice** p.1066 in 'Message Item Types' section.

## 5.45 TradingPartyAccount <TradgPtyAcct>

**Presence:** [0..1]

**Definition:** Identifier of the trading participant's account at the trading venue using the venue's coding system.

**Type:** This message item is composed of the following **SecuritiesAccount19** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Type	<Tp>	[0..1]	
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to **SecuritiesAccount19** p.850 in 'Message Item Types' section.

## 5.46 TradingCapacity <TradgCpcty>

**Presence:** [1..1]

**Definition:** Specifies the role of the trading party in the transaction.

**Data Type:** Code

One of the following **TradingCapacity5Code** values must be used:

Code	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.
RISP	RisklessPrincipal	Trading as a riskless principal, ie, the order to buy(sell) has been simultaneously offset by an order to sell (buy) with another party.

## 5.47 TradePostingCode <TradPstngCd>

**Presence:** [0..1]

**Definition:** Indicates how a trade is maintained in the clearing account.

**Data Type:** Code

When this message item is present, one of the following **TradePosting1Code** values must be used:

Code	Name	Definition
GROS	Gross	Trade is maintained as a separate individual position in the clearing account.
NETT	Net	Trade is maintained as a net position in the clearing account.

## 6.0 SupplementaryData <SplmtryData>

**Presence:** [0..\*]

**Impacted by:** R16

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

**Type:** This message item is composed of the following *SupplementaryData1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PlaceAndName	<PlcAndNm>	[0..1]	Text
	Envelope	<Envlp>	[1..1]	

For additional Type information, please refer to *SupplementaryData1* p.1034 in 'Message Item Types' section.

**Rule(s):** SupplementaryDataRule

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

## Business Example

### Description

On the 21 October 2011, the central counterparty CCP1 sends to its clearing member 0000E801 a Net Position message (secl.004.001.02).

The report contains the following information details:

Report Identification: CCP1NetPositionReport

Number of page:1

Report Date: 21 October 2011

Frequency: Daily

Update Type: Complete

Activity Indicator: True

The message contains for the Clearing member 0000E801, two net position reports for the following financial instruments: ISIN GB0007123466 (with details of the trade leg) and ISIN GB0000000123 (without any trade details).

### XML Instance

```
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    </RptDtAndTm>
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```



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  </DealPric>
  <PlcOfTrad>
    <Tp>
      <Cd>EXCH</Cd>
    </Tp>
  </PlcOfTrad>
  <TradTp>OOBK</TradTp>
  <TradgPty>
    <BIC>BROKERXY</BIC>
  </TradgPty>
```

```
    <TradgCpcty>PRIN</TradgCpcty>
  </TradLegDtls>
</NetPosRpt>
<NetPosRpt>
  <ClrAcct>
    <Id>E801</Id>
    <Tp>CLIE</Tp>
  </ClrAcct>
  <DlvryAcct>
    <Id>90761</Id>
  </DlvryAcct>
  <FinInstrmId>
    <ISIN>GB00000000123</ISIN>
  </FinInstrmId>
  <NetPosAmt>
    <Amt Ccy="GBP">200</Amt>
  </NetPosAmt>
  <NetQty>
    <Unit>200</Unit>
  </NetQty>
  <SctiesMvmntTp>RECE</SctiesMvmntTp>
  <Dpstry>
    <BIC>CRSTGB22</BIC>
  </Dpstry>
</NetPosRpt>
</NetPos>
```

## MX secl.005.001.02 MarginReportV02

### Message Functionality

#### Scope

The MarginReport message is sent by the central counterparty (CCP) to a clearing member to report on:

- the exposure resulting from the trade positions
- the value of the collateral held by the CCP (market value of this collateral) and
- the resulting difference representing the risk encountered by the CCP.

The ISO 20022 Business Application Header must be used.

#### Usage

There are four possibilities to report the above information. Indeed, the margin report may be structured as follows:

- per clearing member: the report will only show the information for the clearing member, or
- per clearing member and per financial instrument: the report will show the information for the clearing member, structured by security identification, or
- per clearing member and per non clearing member: the report will show the information for the clearing member (that is for global clearing member only) structured by non clearing member(s), or
- per clearing member and per non clearing member and per security identification: the report will show the information for the clearing member (global clearing member only) structured by non clearing member(s) and by security identification.

#### Outline

The MarginReport message is composed of the following message building blocks:

#### A.ReportParameters

This building block is mandatory and non repetitive. It contains general information related to the report. It includes elements such as:

**A.1 ReportIdentification.** This element is mandatory. It is the identification of the report.

**A.2 ReportDateAndTime.** This element is mandatory. It indicates the date/time that the report was prepared.

**A.3 ReportCurrency.** This element is mandatory. It indicates the currency used for the margin calculation.

**A.4 CalculationDateAndTime.** This element is mandatory. It indicates the calculation date and time.

**A.5 Frequency.** This element is mandatory. It indicates the frequency of the report.

**A.6 ReportNumber.** This element is optional. It indicates the sequential number of the report.

#### B.Pagination

This building block is mandatory and non repetitive. It is the 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). It contains the following elements:

**B.1 PageNumber.** This element is mandatory. It contains the page number of the statement. If the statement message is very long and has to be split across several messages, the page number enables the different messages, ie, pages, to be numbered.

**B.2 LastPageIndicator.** This element is mandatory. It indicates the type of pages in the statement, eg, last page, first page. The LastPageIndicator allows the Receiver to know when the statement is complete.

#### C.Clearing Member

This building block is mandatory and non repetitive. It contains all information required to identify the Clearing Member (using a BIC or a proprietary identification).

## D.ReportSummary

This building block is optional and non repetitive. It can be used to provide the high level summary of the margin requirement per clearing member. If present, this sequence will contain the total margin amount. This sequence may also contain information about the type and amount of collateral that has been already posted and the minimum requirement that should be posted by the clearing member.

## D.ReportDetails

This building block is optional and repetitive. It must contain elements such as the identification of the margin account, that is the account that holds the position for risk management and the margin calculation details (repetitive).

The sequence also contains optional elements such as:

- the identification of the non clearing member and the margin calculation summary
- the element specifying whether the margin account is collateralised (that is whether the margin account must have an associated collateral account to track collateral deposits and withdrawals and enable calls to be made) or not
- and the margin product.

## F.Supplementary Data

This building block is optional and repetitive. It allows to provide additional information that cannot be captured in the structured elements and/or any other specific block.

### Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<MrgnRpt>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.0</u>		ReportParameters	<RptParams>	[1..1]		<u>R1</u>
<u>1.1</u>		ReportIdentification	<RptId>	[1..1]	Text	
<u>1.2</u>		ReportDateAndTime	<RptDtAndTm>	[1..1]	±	
<u>1.3</u>		ReportCurrency	<RptCcy>	[1..1]	Code	<u>R2</u>
<u>1.4</u>		CalculationDateAndTime	<ClctnDtAndTm>	[1..1]	DateTime	
<u>1.5</u>		Frequency	<Frqcy>	[1..1]	Code	
<u>1.6</u>		ReportNumber	<RptNb>	[0..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		Pagination	<Pgntn>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.0</u>		ClearingMember	<ClrMmb>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>4.0</u>		ReportSummary	<RptSummry>	[0..1]		
<u>4.1</u>		TotalMarginAmount	<TtlMrgnAmt>	[1..1]		
<u>4.2</u>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<u>4.3</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<u>4.4</u>		CollateralOnDeposit	<CollOnDpst>	[0..*]		
<u>4.5</u>		PostHaircutValue	<PstHrcutVal>	[1..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<u>4.6</u>		MarketValue	<MktVal>	[1..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<u>4.7</u>		CollateralType	<CollTp>	[1..1]	Code	
<u>4.8</u>		MinimumRequirementDeposit	<MinRqrmntDpst>	[0..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<u>4.9</u>		MarginResult	<MrgnRslt>	[0..1]		
<u>4.10</u>	{Or	ExcessAmount	<XcssAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<u>4.11</u>	Or}	DeficitAmount	<DfcitAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>5.0</u>		ReportDetails	<RptDtls>	[1..*]		
<u>5.1</u>		MarginProduct	<MrgnPdct>	[0..*]		
<u>5.2</u>	{Or	Code	<Cd>	[1..1]	Code	
<u>5.3</u>	Or}	Proprietary	<Prtry>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">5.4</a>		Identification	<Id>	[1..1]	Text	
<a href="#">5.5</a>		Issuer	<Issr>	[1..1]	Text	
<a href="#">5.6</a>		SchemeName	<SchmeNm>	[0..1]	Text	
<a href="#">5.7</a>		MarginAccount	<MrgnAcct>	[1..1]	±	
<a href="#">5.8</a>		CollateralisedMarginAccountIndicator	<CollsdMrgnAcctInd>	[0..1]	Indicator	
<a href="#">5.9</a>		NonClearingMember	<NonClrMmb>	[0..*]	±	
<a href="#">5.10</a>		MarginCalculationSummary	<MrgnClctnSummry>	[0..1]		
<a href="#">5.11</a>		TotalMarginAmount	<TtlMrgnAmt>	[1..1]		
<a href="#">5.12</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<a href="#">5.13</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<a href="#">5.14</a>		CollateralOnDeposit	<CollOnDpst>	[0..*]		
<a href="#">5.15</a>		PostHaircutValue	<PstHrcutVal>	[1..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<a href="#">5.16</a>		MarketValue	<MktVal>	[1..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<a href="#">5.17</a>		CollateralType	<CollTp>	[1..1]	Code	
<a href="#">5.18</a>		MinimumRequirementDeposit	<MinRqrmntDpst>	[0..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<a href="#">5.19</a>		MarginResult	<MrgnRslt>	[0..1]		
<a href="#">5.20</a>	{Or	ExcessAmount	<XcssAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<a href="#">5.21</a>	Or}	DeficitAmount	<DfcitAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<a href="#">5.22</a>		MarginCalculation	<MrgnClctn>	[1..*]		
<a href="#">5.23</a>		FinancialInstrumentIdentification	<FinInstrmId>	[0..1]	±	R13, R14
<a href="#">5.24</a>		ExposureAmount	<XpsrAmt>	[0..1]		
<a href="#">5.25</a>		OriginalCurrencyAmount	<OrgnlCcyAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<a href="#">5.26</a>		ReportingAmount	<RptgAmt>	[1..1]	Amount	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">5.27</a>		TotalMarginAmount	<TtlMrgnAmt>	[1..1]		
<a href="#">5.28</a>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> R4, <input checked="" type="checkbox"/> R5
<a href="#">5.29</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<a href="#">5.30</a>		CollateralOnDeposit	<CollOnDpst>	[0..*]		
<a href="#">5.31</a>		PostHaircutValue	<PstHrcutVal>	[1..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<a href="#">5.32</a>		MarketValue	<MktVal>	[1..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<a href="#">5.33</a>		CollateralType	<CollTp>	[1..1]	Code	
<a href="#">5.34</a>		MinimumRequirementDeposit	<MinRqrmntDpst>	[0..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<a href="#">5.35</a>		MarginResult	<MrgnRslt>	[0..1]		
<a href="#">5.36</a>	{Or	ExcessAmount	<XcssAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<a href="#">5.37</a>	Or}	DeficitAmount	<DfcitAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<a href="#">5.38</a>		MarginTypeAmount	<MrgnTpAmt>	[0..1]		
<a href="#">5.39</a>		InitialMargin	<InitlMrgn>	[0..1]		<input checked="" type="checkbox"/> R9
<a href="#">5.40</a>		OriginalCurrencyAmount	<OrgnlCcyAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<a href="#">5.41</a>		ReportingAmount	<RptgAmt>	[1..1]	Amount	
<a href="#">5.42</a>		VariationMargin	<VartnMrgn>	[0..*]		<input checked="" type="checkbox"/> R9
<a href="#">5.43</a>		FinancialInstrumentIdentification	<FinInstrmId>	[0..1]	±	R13, R14
<a href="#">5.44</a>		TotalVariationMargin	<TtlVartnMrgn>	[1..*]		
<a href="#">5.45</a>		ShortLongIndicator	<ShrtLngInd>	[0..1]	Code	
<a href="#">5.46</a>		AmountDetails	<AmtDtls>	[1..1]		
<a href="#">5.47</a>		OriginalCurrencyAmount	<OrgnlCcyAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<a href="#">5.48</a>		ReportingAmount	<RptgAmt>	[1..1]	Amount	
<a href="#">5.49</a>		TotalMarkToMarket	<TtlMrkToMkt>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">5.50</a>		OriginalCurrencyAmount	<OrgnlCcyAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<a href="#">5.51</a>		ReportingAmount	<RptgAmt>	[1..1]	Amount	
<a href="#">5.52</a>		MarkToMarketNetted	<MrkToMktNetd>	[0..*]		
<a href="#">5.53</a>		OriginalCurrencyAmount	<OrgnlCcyAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<a href="#">5.54</a>		ReportingAmount	<RptgAmt>	[1..1]	Amount	
<a href="#">5.55</a>		MarkToMarketGross	<MrkToMktGrss>	[0..*]		
<a href="#">5.56</a>		OriginalCurrencyAmount	<OrgnlCcyAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<a href="#">5.57</a>		ReportingAmount	<RptgAmt>	[1..1]	Amount	
<a href="#">5.58</a>		MarkToMarketFails	<MrkToMktFls>	[0..*]		
<a href="#">5.59</a>		OriginalCurrencyAmount	<OrgnlCcyAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<a href="#">5.60</a>		ReportingAmount	<RptgAmt>	[1..1]	Amount	
<a href="#">5.61</a>		FailsHaircut	<FlsHrcut>	[0..1]		
<a href="#">5.62</a>		OriginalCurrencyAmount	<OrgnlCcyAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<a href="#">5.63</a>		ReportingAmount	<RptgAmt>	[1..1]	Amount	
<a href="#">5.64</a>		OtherMargin	<OthrMrgn>	[0..*]		R15, <input checked="" type="checkbox"/> R9
<a href="#">5.65</a>		Type	<Tp>	[1..1]		
<a href="#">5.66</a>	{ Or Or }	Code	<Cd>	[1..1]	Code	
<a href="#">5.67</a>		Proprietary	<Prtry>	[1..1]		
<a href="#">5.68</a>		Identification	<Id>	[1..1]	Text	
<a href="#">5.69</a>		Issuer	<Issr>	[1..1]	Text	
<a href="#">5.70</a>		SchemeName	<SchmeNm>	[0..1]	Text	
<a href="#">5.71</a>		Amount	<Amt>	[1..1]		
<a href="#">5.72</a>		OriginalCurrencyAmount	<OrgnlCcyAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> R6, <input checked="" type="checkbox"/> R7
<a href="#">5.73</a>		ReportingAmount	<RptgAmt>	[1..1]	Amount	
<a href="#">5.74</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	



Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>6.0</u>		SupplementaryData	<SplmtryData>	[0..*]	±	<u>R16</u>

## Rules and Guidelines

### Rules

#### R1 ReportNumberRule

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.

#### R2 ValidationByTable

#### R3 AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components:

INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00008

*This Rule also impacts **PartyIdentification35Choice** Type. Please refer to 'Message Item Types' section p.1066 for additional information.*

*This Rule also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

#### R4 CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

#### R5 ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

#### R6 CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

#### R7 ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**R8 Country** ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).  
(Fatal) Error Code: Sw.Stds.D00004

*This Rule also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

**R9 MarginTypePresenceRule** ☒

On Condition

/MarginTypeAmount is present

Following Must be True

/MarginTypeAmount/InitialMargin Must be present

Or

/MarginTypeAmount/VariationMargin[\*] Must be present

Or

/MarginTypeAmount/OtherMargin[\*] Must be present

(Fatal) Error Code: Sw.Stds.X00240

**R10 DescriptionPresenceRule** ☒

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or

/OtherIdentification[\*] Must be present

(Fatal) Error Code: Sw.Stds.X00192

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R11 OtherIdentificationPresenceRule** ☒

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

On Condition

/OtherIdentification[\*] is absent

Following Must be True

/ISIN Must be present

Or

/Description Must be present

(Fatal) Error Code: Sw.Stds.X00193

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R12 ISINPresenceRule** ☒

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

On Condition

/ISIN is absent

Following Must be True

/OtherIdentification[\*] Must be present

Or

/Description Must be present

(Fatal) Error Code: Sw.Stds.X00194

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R13 DescriptionUsageRule**

Description must be used alone as the last resort.

**R14** ISINGuideline

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

**R15** VariationMarginTextualRule

If the margin amount calculation is to be shown in more details (with for example, the MarkToMarketNetted or MarkToMarketGross amounts), then it is recommended to use the element variation margin that is present at a higher level in the message.

**R16** SupplementaryDataRule

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

## Guidelines

**G1** AdditionalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

*This Guideline also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

## Message Items Description

The following section identifies the elements of the **MarginReportV02** message definition.

### 1.0 ReportParameters <RptParams>

**Presence:** [1..1]

**Impacted by:** R1

**Definition:** Provides parameters of the margin report such as the creation date and time, the report currency or the calculation date and time.

**Type:** The **ReportParameters** block is composed of the following **ReportParameters3** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>1.1</u>		ReportIdentification	<RptId>	[1..1]	Text
<u>1.2</u>		ReportDateAndTime	<RptDtAndTm>	[1..1]	±
<u>1.3</u>		ReportCurrency	<RptCcy>	[1..1]	Code
<u>1.4</u>		CalculationDateAndTime	<ClctnDtAndTm>	[1..1]	DateTime
<u>1.5</u>		Frequency	<Frqcy>	[1..1]	Code
<u>1.6</u>		ReportNumber	<RptNb>	[0..1]	Text

**Rule(s):** ReportNumberRule

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.

### 1.1 ReportIdentification <RptId>

**Presence:** [1..1]

**Definition:** Unique identification of the report.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 1.2 ReportDateAndTime <RptDtAndTm>

**Presence:** [1..1]

**Definition:** Date (and time) and time of the report.

**Type:** This message item is composed of one of the following *DateAndDateTimeChoice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Date	<Dt>	[1..1]	DateTime
Or}	DateTime	<DtTm>	[1..1]	DateTime

For additional Type information, please refer to *DateAndDateTimeChoice* p.953 in 'Message Item Types' section.

## 1.3 ReportCurrency <RptCcy>

**Presence:** [1..1]

**Impacted by:** R2

**Definition:** Currency used for the calculation of the margin.

**Data Type:** CurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ValidationByTable

## 1.4 CalculationDateAndTime <ClctnDtAndTm>

**Presence:** [1..1]

**Definition:** Date of calculation of the margin.

**Data Type:** ISODatetime

## 1.5 Frequency <Frqcy>

**Presence:** [1..1]

**Definition:** Frequency of the report.

**Data Type:** Code

One of the following *EventFrequency6Code* values must be used:

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

## 1.6 ReportNumber <RptNb>

**Presence:** [0..1]

**Definition:** Sequential number of the report.

**Data Type:** Exact5NumericText

**Format:** [0-9]{5}

## 2.0 Pagination <Pgntn>

**Presence:** [1..1]

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

**Type:** This message item is composed of the following *Pagination* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	PageNumber	<PgNb>	[1..1]	Text
	LastPageIndicator	<LastPgInd>	[1..1]	Indicator

For additional Type information, please refer to *Pagination* p.996 in 'Message Item Types' section.

## 3.0 ClearingMember <ClrMmb>

**Presence:** [1..1]

**Definition:** Provides the identification of the account owner, that is the clearing member (individual clearing member or general clearing member).

**Type:** This message item is composed of one of the following *PartyIdentification35Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
{Or	BIC	<BIC>	[1..1]	Identifier
Or}	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to *PartyIdentification35Choice* p.1066 in 'Message Item Types' section.

## 4.0 ReportSummary <RptSummry>

**Presence:** [0..1]

**Definition:** Provides details on the valuation of the collateral on deposit.

**Type:** The *ReportSummary* block is composed of the following *MarginCalculation1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./Type
4.1		TotalMarginAmount	<TtlMrgnAmt>	[1..1]	
4.4		CollateralOnDeposit	<CollOnDpst>	[0..*]	
4.8		MinimumRequirementDeposit	<MinRqrmntDpst>	[0..1]	Amount
4.9		MarginResult	<MrgnRslt>	[0..1]	

### 4.1 TotalMarginAmount <TtlMrgnAmt>

**Presence:** [1..1]

**Definition:** Total margin requirement (expressed in the reporting currency) that must be provided by the clearing member to the central counterparty. This is the total requirement calculated to cover the initial margin and the variation margin.

**Type:** This message item is composed of the following **AmountAndDirection20** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.2</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">4.3</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code

## 4.2 Amount <Amt>

**Synonym(s):** :19a: (ISO 15022)

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Total amount that needs to be settled.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

## 4.3 CreditDebitIndicator <CdtDbtInd>

**Synonym(s):** :19A::4!c\\[N] (ISO 15022)

**Presence:** [0..1]

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

**Data Type:** Code

When this message item is present, one of the following **CreditDebitCode** values must be used:

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

#### 4.4 CollateralOnDeposit <CollOnDpst>

**Presence:** [0..\*]

**Definition:** Provides details on the valuation of the collateral on deposit.

**Type:** This message item is composed of the following *Collateral6* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.5</a>		PostHaircutValue	<PstHrcutVal>	[1..1]	Amount
<a href="#">4.6</a>		MarketValue	<MktVal>	[1..1]	Amount
<a href="#">4.7</a>		CollateralType	<CollTp>	[1..1]	Code

#### 4.5 PostHaircutValue <PstHrcutVal>

**Presence:** [1..1]

**Impacted by:** ☒ [R6](#), ☒ [R7](#)

**Definition:** Value of the collateral after deduction of a percentage (the haircut) that reflects the perceived risk associated with holding this collateral.

**Data Type:** ActiveCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

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

(Fatal) Error Code: Sw.Stds.D00005

#### 4.6 MarketValue <MktVal>

**Presence:** [1..1]

**Impacted by:** ☒ [R6](#), ☒ [R7](#)

**Definition:** Value of the underlying collateral (cash, securities, Letter of credit..) based on current market prices.

**Data Type:** ActiveCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**4.7 CollateralType <CollTp>****Presence:** [1..1]**Definition:** Provides the type of collateral, such as securities or cash.**Data Type:** Code*One of the following **CollateralType1Code** values must be used:*

Code	Name	Definition
CASH	Cash	Collateral type is cash.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
SECU	Securities	Collateral type is securities.

**4.8 MinimumRequirementDeposit <MinRqrmntDpst>****Presence:** [0..1]**Impacted by:** ☒ R6, ☒ R7

**Definition:** Minimum requirement (expressed in the reporting currency) for a participant if their requirement falls below a specific amount set by the central counterparty.

**Data Type:** ActiveCurrencyAndAmount*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*



**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**4.9 MarginResult <MrgnRsIt>****Presence:** [0..1]**Definition:** Provide details on the margin result taking into consideration the total margin amount and the minimum requirements deposit.**Type:** This message item is composed of one of the following *MarginResult1Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
4.10	{Or	ExcessAmount	<XcssAmt>	[1..1]	Amount
4.11	Or}	DeficitAmount	<DfcitAmt>	[1..1]	Amount

**4.10 ExcessAmount <XcssAmt>****Presence:** [1..1]**Impacted by:** ☒ R6, ☒ R7*This message item is part of choice 4.9 **MarginResult**.***Definition:** Excess amount that the central counterparty may retribute to the Clearing member.**Data Type:** ActiveCurrencyAndAmount*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.***Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**4.11 DeficitAmount <DfcitAmt>****Presence:** [1..1]**Impacted by:** ☒ R6, ☒ R7*This message item is part of choice 4.9 **MarginResult**.***Definition:** Deficit amount that the central counterparty will provide to the clearing member.**Data Type:** ActiveCurrencyAndAmount*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.***Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**5.0 ReportDetails <RptDtls>****Presence:** [1..\*]**Definition:** Provides the margin report details.**Type:** The **ReportDetails** block is composed of the following **MarginReport2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
5.1		MarginProduct	<MrgnPdct>	[0..*]	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.7</a>		MarginAccount	<MrgnAcct>	[1..1]	±
<a href="#">5.8</a>		CollateralisedMarginAccountIndicator	<CollsdMrgnAcctInd>	[0..1]	Indicator
<a href="#">5.9</a>		NonClearingMember	<NonClrMmb>	[0..*]	±
<a href="#">5.10</a>		MarginCalculationSummary	<MrgnClctnSummry>	[0..1]	
<a href="#">5.22</a>		MarginCalculation	<MrgnClctn>	[1..*]	

## 5.1 MarginProduct <MrgnPdct>

**Presence:** [0..\*]

**Definition:** Specifies if the margin is related to equities or fixed income.

**Type:** This message item is composed of one of the following *MarginProductType1Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.2</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">5.3</a>	Or}	Proprietary	<Prtry>	[1..1]	

## 5.2 Code <Cd>

**Presence:** [1..1]

This message item is part of choice [5.1](#) *MarginProduct*.

**Definition:** Specifies the underlying product of the margin using a code.

**Data Type:** Code

One of the following *MarginProduct1Code* values must be used:

Code	Name	Definition
EQUI	Equities	Specifies that the margin is related to equities.
FIXI	FixedIncome	Specifies that the margin is related to fixed income.

## 5.3 Proprietary <Prtry>

**Presence:** [1..1]

This message item is part of choice [5.1](#) *MarginProduct*.

**Definition:** Specifies the underlying product of the margin using a proprietary format.

**Type:** This message item is composed of the following *GenericIdentification30* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.4</a>		Identification	<Id>	[1..1]	Text
<a href="#">5.5</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">5.6</a>		SchemeName	<SchmeNm>	[0..1]	Text

## 5.4 Identification <Id>

**Presence:** [1..1]

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

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

## 5.5 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 5.6 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 5.7 MarginAccount <MrgnAcct>

**Presence:** [1..1]

**Definition:** Identifies the clearing member's account.

**Type:** This message item is composed of the following *SecuritiesAccount18* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Type	<Tp>	[1..1]	Code
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to *SecuritiesAccount18* p.849 in 'Message Item Types' section.

## 5.8 CollateralisedMarginAccountIndicator <CollsdMrgnAcctInd>

**Presence:** [0..1]

**Definition:** Used to indicate whether the reported margin account is collateralised or not. If not collateralised, the account is configured for informational reporting.

**Data Type:** One of the following *YesNoIndicator* values must be used:

MeaningWhenTrue: Yes

MeaningWhenFalse: No

## 5.9 NonClearingMember <NonClrMmb>

**Presence:** [0..\*]

**Definition:** Provides details about the non clearing member identification and account.

**Type:** This message item is composed of the following *PartyIdentificationAndAccount31* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	AlternateIdentification	<AltrnId>	[0..1]	
	AdditionalInformation	<AddtlInf>	[0..1]	
	ClearingAccount	<ClrAcct>	[0..1]	

For additional Type information, please refer to **PartyIdentificationAndAccount31** p.1081 in 'Message Item Types' section.

## 5.10 MarginCalculationSummary <MrgnClctnSummry>

**Presence:** [0..1]

**Definition:** Provides the margin calculation summary per margin account.

**Type:** This message item is composed of the following **MarginCalculation1** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.11</a>		TotalMarginAmount	<TtlMrgnAmt>	[1..1]	
<a href="#">5.14</a>		CollateralOnDeposit	<CollOnDpst>	[0..*]	
<a href="#">5.18</a>		MinimumRequirementDeposit	<MinRqrmntDpst>	[0..1]	Amount
<a href="#">5.19</a>		MarginResult	<MrgnRslt>	[0..1]	

## 5.11 TotalMarginAmount <TtlMrgnAmt>

**Presence:** [1..1]

**Definition:** Total margin requirement (expressed in the reporting currency) that must be provided by the clearing member to the central counterparty. This is the total requirement calculated to cover the initial margin and the variation margin.

**Type:** This message item is composed of the following **AmountAndDirection20** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.12</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">5.13</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code

## 5.12 Amount <Amt>

**Synonym(s):** :19a: (ISO 15022)

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Total amount that needs to be settled.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

### 5.13 CreditDebitIndicator <CdtDbtInd>

**Synonym(s):** :19A::4!c\[[N] (ISO 15022)

**Presence:** [0..1]

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

**Data Type:** Code

When this message item is present, one of the following *CreditDebitCode* values must be used:

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

### 5.14 CollateralOnDeposit <CollOnDpst>

**Presence:** [0..\*]

**Definition:** Provides details on the valuation of the collateral on deposit.

**Type:** This message item is composed of the following *Collateral6* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.15</a>		PostHaircutValue	<PstHrcutVal>	[1..1]	Amount
<a href="#">5.16</a>		MarketValue	<MktVal>	[1..1]	Amount
<a href="#">5.17</a>		CollateralType	<CollTp>	[1..1]	Code

### 5.15 PostHaircutValue <PstHrcutVal>

**Presence:** [1..1]

**Impacted by:** ☒ R6, ☒ R7

**Definition:** Value of the collateral after deduction of a percentage (the haircut) that reflects the perceived risk associated with holding this collateral.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 5.16 MarketValue <MktVal>

**Presence:** [1..1]

**Impacted by:** ☒ R6, ☒ R7

**Definition:** Value of the underlying collateral (cash, securities, Letter of credit..) based on current market prices.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 5.17 CollateralType <CollTp>

**Presence:** [1..1]

**Definition:** Provides the type of collateral, such as securities or cash.

**Data Type:** Code

One of the following *CollateralType1Code* values must be used:

Code	Name	Definition
CASH	Cash	Collateral type is cash.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
SECU	Securities	Collateral type is securities.

## 5.18 MinimumRequirementDeposit <MinRqrmntDpst>

**Presence:** [0..1]

**Impacted by:** ☒ R6, ☒ R7

**Definition:** Minimum requirement (expressed in the reporting currency) for a participant if their requirement falls below a specific amount set by the central counterparty.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 5.19 MarginResult <MrgnRsIt>

**Presence:** [0..1]



**Definition:** Provide details on the margin result taking into consideration the total margin amount and the minimum requirements deposit.

**Type:** This message item is composed of one of the following **MarginResult1Choice** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.20</u>	{Or	ExcessAmount	<XcssAmt>	[1..1]	Amount
<u>5.21</u>	Or}	DeficitAmount	<DfcitAmt>	[1..1]	Amount

## 5.20 ExcessAmount <XcssAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R6, ☒ R7

This message item is part of choice 5.19 **MarginResult**.

**Definition:** Excess amount that the central counterparty may restitute to the Clearing member.

**Data Type:** ActiveCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 5.21 DeficitAmount <DfcitAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R6, ☒ R7

This message item is part of choice 5.19 **MarginResult**.

**Definition:** Deficit amount that the central counterparty will provide to the clearing member.

**Data Type:** ActiveCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**5.22 MarginCalculation <MrgnCln>****Presence:** [1..\*]**Definition:** Provides the margin details such as the exposure amount and the initial margin.**Type:** This message item is composed of the following *MarginCalculation2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.23</a>		FinancialInstrumentIdentification	<FinInstrmId>	[0..1]	±
<a href="#">5.24</a>		ExposureAmount	<XpsrAmt>	[0..1]	
<a href="#">5.27</a>		TotalMarginAmount	<TtlMrgnAmt>	[1..1]	
<a href="#">5.30</a>		CollateralOnDeposit	<CollOnDpst>	[0..*]	
<a href="#">5.34</a>		MinimumRequirementDeposit	<MinRqrmntDpst>	[0..1]	Amount
<a href="#">5.35</a>		MarginResult	<MrgnRslt>	[0..1]	
<a href="#">5.38</a>		MarginTypeAmount	<MrgnTpAmt>	[0..1]	

**Rule(s):** MarginTypePresenceRule ☒

(Fatal) Error Code: Sw.Stds.X00240

**5.23 FinancialInstrumentIdentification <FinInstrmId>****Presence:** [0..1]**Impacted by:** [R13](#), [R14](#)**Definition:** Provides details about the security identification.**Type:** This message item is composed of the following *SecurityIdentification14* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	ISIN	<ISIN>	[0..1]	Identifier

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	OtherIdentification	<OthrId>	[0..*]	
	Description	<Desc>	[0..1]	Text

For additional Type information, please refer to ***SecurityIdentification14*** p.1110 in 'Message Item Types' section.

**Rule(s):** DescriptionPresenceRule ☒

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.  
(Fatal) Error Code: Sw.Stds.X00192

DescriptionUsageRule

Description must be used alone as the last resort.

ISINGuideline

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

ISINPresenceRule ☒

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.  
(Fatal) Error Code: Sw.Stds.X00194

OtherIdentificationPresenceRule ☒

If OtherIdentification is not present then either ISIN or Description must be present.  
(Fatal) Error Code: Sw.Stds.X00193

## 5.24 ExposureAmount <XpsrAmt>

**Presence:** [0..1]

**Definition:** Net total of the transaction exposure of all outstanding deals.

**Type:** This message item is composed of the following **Amount2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.25</u>		OriginalCurrencyAmount	<OrgnlCcyAmt>	[0..1]	Amount
<u>5.26</u>		ReportingAmount	<RptgAmt>	[1..1]	Amount

## 5.25 OriginalCurrencyAmount <OrgnlCcyAmt>

**Presence:** [0..1]

**Impacted by:** ☒ R6, ☒ R7

**Definition:** Amount expressed in the original currency.

**Data Type:** ActiveCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by **ActiveCurrencyCode**.

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**5.26 ReportingAmount <RptgAmt>****Presence:** [1..1]**Definition:** Amount expressed in the reporting currency.**Data Type:** ImpliedCurrencyAndAmount**Format:** fractionDigits: 5

minInclusive: 0

totalDigits: 18

**5.27 TotalMarginAmount <TtlMrgnAmt>****Presence:** [1..1]**Definition:** Provides the total margin amount.**Type:** This message item is composed of the following *AmountAndDirection20* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.28</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">5.29</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code

**5.28 Amount <Amt>****Synonym(s):** :19a: (ISO 15022)**Presence:** [1..1]**Impacted by:** ☒ R4, ☒ R5**Definition:** Total amount that needs to be settled.**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**5.29 CreditDebitIndicator <CdtDbtInd>**

Synonym(s): :19A::4!c\\[N] (ISO 15022)

Presence: [0..1]

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

Data Type: Code

When this message item is present, one of the following **CreditDebitCode** values must be used:

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

**5.30 CollateralOnDeposit <CollOnDpst>**

Presence: [0..\*]

Definition: Provides details on the valuation of the collateral on deposit.

Type: This message item is composed of the following **Collateral6** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.31</a>		PostHaircutValue	<PstHrcutVal>	[1..1]	Amount
<a href="#">5.32</a>		MarketValue	<MktVal>	[1..1]	Amount
<a href="#">5.33</a>		CollateralType	<CollTp>	[1..1]	Code

**5.31 PostHaircutValue <PstHrcutVal>**

Presence: [1..1]

Impacted by: ☒ R6, ☒ R7

**Definition:** Value of the collateral after deduction of a percentage (the haircut) that reflects the perceived risk associated with holding this collateral.

Data Type: ActiveCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 5.32 MarketValue <MktVal>

**Presence:** [1..1]

**Impacted by:** ☒ R6, ☒ R7

**Definition:** Value of the underlying collateral (cash, securities, Letter of credit..) based on current market prices.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 5.33 CollateralType <CollTp>

**Presence:** [1..1]

**Definition:** Provides the type of collateral, such as securities or cash.

**Data Type:** Code

One of the following **CollateralType1Code** values must be used:

Code	Name	Definition
CASH	Cash	Collateral type is cash.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
SECU	Securities	Collateral type is securities.

### 5.34 MinimumRequirementDeposit <MinRqrmntDpst>

**Presence:** [0..1]

**Impacted by:** ☒ R6, ☒ R7

**Definition:** Minimum requirement (expressed in the reporting currency) for a participant if their requirement falls below a specific amount set by the central counterparty.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

### 5.35 MarginResult <MrgnRsIt>

**Presence:** [0..1]

**Definition:** Provide details on the margin result taking into consideration the total margin amount and the minimum requirements deposit.

**Type:** This message item is composed of one of the following **MarginResult1Choice** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
5.36	{Or	ExcessAmount	<XcssAmt>	[1..1]	Amount
5.37	Or}	DeficitAmount	<DfcitAmt>	[1..1]	Amount

## 5.36 ExcessAmount <XcssAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R6, ☒ R7

*This message item is part of choice 5.35 **MarginResult**.*

**Definition:** Excess amount that the central counterparty may restitute to the Clearing member.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 5.37 DeficitAmount <DfcitAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R6, ☒ R7

*This message item is part of choice 5.35 **MarginResult**.*

**Definition:** Deficit amount that the central counterparty will provide to the clearing member.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}



**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**5.38 MarginTypeAmount <MrgnTpAmt>****Presence:** [0..1]**Definition:** Provides margin calculation details such as the initial margin amount, the variation margin amount or other margin type amounts.**Type:** This message item is composed of the following **Margin3** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.39</a>		InitialMargin	<InitlMrgn>	[0..1]	
<a href="#">5.42</a>		VariationMargin	<VartnMrgn>	[0..*]	
<a href="#">5.64</a>		OtherMargin	<OthrMrgn>	[0..*]	

**5.39 InitialMargin <InitlMrgn>****Presence:** [0..1]**Impacted by:** ☒ [R9](#)**Definition:** Margin required for absorbing future market price fluctuations (market risks) occurring between the default of a member and close-out of unsettled securities positions by the central counterparty.**Type:** This message item is composed of the following **Amount2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.40</a>		OriginalCurrencyAmount	<OrgnlCcyAmt>	[0..1]	Amount
<a href="#">5.41</a>		ReportingAmount	<RptgAmt>	[1..1]	Amount

**5.40 OriginalCurrencyAmount <OrgnlCcyAmt>****Presence:** [0..1]**Impacted by:** ☒ [R6](#), ☒ [R7](#)**Definition:** Amount expressed in the original currency.**Data Type:** ActiveCurrencyAndAmountThis data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**5.41 ReportingAmount <RptgAmt>****Presence:** [1..1]**Definition:** Amount expressed in the reporting currency.**Data Type:** ImpliedCurrencyAndAmount**Format:** fractionDigits: 5

minInclusive: 0

totalDigits: 18

**5.42 VariationMargin <VartnMrgn>****Presence:** [0..\*]**Impacted by:** ☒ R9**Definition:** Provides details on the calculation of the variation margin.**Type:** This message item is composed of the following *VariationMargin3* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.43</a>		FinancialInstrumentIdentification	<FinInstrmId>	[0..1]	±
<a href="#">5.44</a>		TotalVariationMargin	<TtlVartnMrgn>	[1..*]	
<a href="#">5.49</a>		TotalMarkToMarket	<TtlMrkToMkt>	[1..1]	
<a href="#">5.52</a>		MarkToMarketNetted	<MrkToMktNetd>	[0..*]	
<a href="#">5.55</a>		MarkToMarketGross	<MrkToMktGrss>	[0..*]	
<a href="#">5.58</a>		MarkToMarketFails	<MrkToMktFls>	[0..*]	
<a href="#">5.61</a>		FailsHaircut	<FlsHrcut>	[0..1]	

**5.43 FinancialInstrumentIdentification <FinInstrmId>****Presence:** [0..1]

**Impacted by:** R13, R14

**Definition:** Provides details about the security identification.

**Type:** This message item is composed of the following *SecurityIdentification14* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	ISIN	<ISIN>	[0..1]	Identifier
	OtherIdentification	<OthrId>	[0..*]	
	Description	<Desc>	[0..1]	Text

For additional Type information, please refer to *SecurityIdentification14* p.1110 in 'Message Item Types' section.

**Rule(s):** DescriptionPresenceRule ☒

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.  
(Fatal) Error Code: Sw.Stds.X00192

DescriptionUsageRule

Description must be used alone as the last resort.

ISINGuideline

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

ISINPresenceRule ☒

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.  
(Fatal) Error Code: Sw.Stds.X00194

OtherIdentificationPresenceRule ☒

If OtherIdentification is not present then either ISIN or Description must be present.  
(Fatal) Error Code: Sw.Stds.X00193

## 5.44 TotalVariationMargin <TtlVartnMrgn>

**Presence:** [1..\*]

**Definition:** Margin required to cover the risk because of the price fluctuations occurred on the unsettled exposures towards the central counterparty.

**Type:** This message item is composed of the following *TotalVariationMargin1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.45</u>		ShortLongIndicator	<ShrtLngInd>	[0..1]	Code
<u>5.46</u>		AmountDetails	<AmtDtls>	[1..1]	

## 5.45 ShortLongIndicator <ShrtLngInd>

**Presence:** [0..1]

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

**Data Type:** Code

When this message item is present, one of the following *ShortLong1Code* values must be used:

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

## 5.46 AmountDetails <AmtDtls>

**Presence:** [1..1]

**Definition:** Provides the variation margin amount in the reporting currency and optionally in the original currency.

**Type:** This message item is composed of the following *Amount2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.47</a>		OriginalCurrencyAmount	<OrgnlCcyAmt>	[0..1]	Amount
<a href="#">5.48</a>		ReportingAmount	<RptgAmt>	[1..1]	Amount

## 5.47 OriginalCurrencyAmount <OrgnlCcyAmt>

**Presence:** [0..1]

**Impacted by:** ☒ [R6](#), ☒ [R7](#)

**Definition:** Amount expressed in the original currency.

**Data Type:** ActiveCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 5.48 ReportingAmount <RptgAmt>

**Presence:** [1..1]

**Definition:** Amount expressed in the reporting currency.

**Data Type:** ImpliedCurrencyAndAmount

**Format:** fractionDigits: 5  
 minInclusive: 0  
 totalDigits: 18

#### 5.49 TotalMarkToMarket <TtlMrkToMkt>

**Presence:** [1..1]

**Definition:** Net unrealised profit or loss on the value of the netted, gross and failing positions.

**Type:** *This message item is composed of the following **Amount2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.50</a>		OriginalCurrencyAmount	<OrgnlCcyAmt>	[0..1]	Amount
<a href="#">5.51</a>		ReportingAmount	<RptgAmt>	[1..1]	Amount

#### 5.50 OriginalCurrencyAmount <OrgnlCcyAmt>

**Presence:** [0..1]

**Impacted by:** ☒ [R6](#), ☒ [R7](#)

**Definition:** Amount expressed in the original currency.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5  
 minInclusive: 0  
 totalDigits: 18

**ActiveCurrencyCode**  
 [A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

#### 5.51 ReportingAmount <RptgAmt>

**Presence:** [1..1]

**Definition:** Amount expressed in the reporting currency.

**Data Type:** ImpliedCurrencyAndAmount

**Format:** fractionDigits: 5  
 minInclusive: 0  
 totalDigits: 18

## 5.52 MarkToMarketNetted <MrkToMktNetd>

**Presence:** [0..\*]

**Definition:** Unrealised net loss calculated at the participant portfolio level.

**Type:** *This message item is composed of the following **Amount2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.53</a>		OriginalCurrencyAmount	<OrgnlCcyAmt>	[0..1]	Amount
<a href="#">5.54</a>		ReportingAmount	<RptgAmt>	[1..1]	Amount

## 5.53 OriginalCurrencyAmount <OrgnlCcyAmt>

**Presence:** [0..1]

**Impacted by:** ☒ [R6](#), ☒ [R7](#)

**Definition:** Amount expressed in the original currency.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 5.54 ReportingAmount <RptgAmt>

**Presence:** [1..1]

**Definition:** Amount expressed in the reporting currency.

**Data Type:** ImpliedCurrencyAndAmount

**Format:** fractionDigits: 5

minInclusive: 0

totalDigits: 18

## 5.55 MarkToMarketGross <MrkToMktGrss>

**Presence:** [0..\*]

**Definition:** Unrealised net loss calculated in that market/boundary.

**Type:** *This message item is composed of the following **Amount2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.56</u>		OriginalCurrencyAmount	<OrgnlCcyAmt>	[0..1]	Amount
<u>5.57</u>		ReportingAmount	<RptgAmt>	[1..1]	Amount

## 5.56 OriginalCurrencyAmount <OrgnlCcyAmt>

**Presence:** [0..1]

**Impacted by:** ☒ R6, ☒ R7

**Definition:** Amount expressed in the original currency.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 5.57 ReportingAmount <RptgAmt>

**Presence:** [1..1]

**Definition:** Amount expressed in the reporting currency.

**Data Type:** ImpliedCurrencyAndAmount

**Format:** fractionDigits: 5

minInclusive: 0

totalDigits: 18

## 5.58 MarkToMarketFails <MrkToMktFls>

**Presence:** [0..\*]

**Definition:** Sum of the unrealised loss without taking profit into consideration.

**Type:** *This message item is composed of the following **Amount2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.59</a>		OriginalCurrencyAmount	<OrgnlCcyAmt>	[0..1]	Amount
<a href="#">5.60</a>		ReportingAmount	<RptgAmt>	[1..1]	Amount

## 5.59 OriginalCurrencyAmount <OrgnlCcyAmt>

**Presence:** [0..1]

**Impacted by:** ☒ [R6](#), ☒ [R7](#)

**Definition:** Amount expressed in the original currency.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 5.60 ReportingAmount <RptgAmt>

**Presence:** [1..1]

**Definition:** Amount expressed in the reporting currency.

**Data Type:** ImpliedCurrencyAndAmount

**Format:** fractionDigits: 5

minInclusive: 0

totalDigits: 18

## 5.61 FailsHaircut <FlsHrcut>

**Presence:** [0..1]

**Definition:** Haircut applied to the absolute value of the participants net positions. Calculation depends on a participants credit rating.

**Type:** *This message item is composed of the following **Amount2** element(s):*



Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.62</a>		OriginalCurrencyAmount	<OrgnlCcyAmt>	[0..1]	Amount
<a href="#">5.63</a>		ReportingAmount	<RptgAmt>	[1..1]	Amount

## 5.62 OriginalCurrencyAmount <OrgnlCcyAmt>

**Presence:** [0..1]

**Impacted by:** ☒ [R6](#), ☒ [R7](#)

**Definition:** Amount expressed in the original currency.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

## 5.63 ReportingAmount <RptgAmt>

**Presence:** [1..1]

**Definition:** Amount expressed in the reporting currency.

**Data Type:** ImpliedCurrencyAndAmount

**Format:** fractionDigits: 5

minInclusive: 0

totalDigits: 18

## 5.64 OtherMargin <OthrMrgn>

**Presence:** [0..\*]

**Impacted by:** [R15](#), ☒ [R9](#)

**Definition:** Provides details on the margin type and amount.

**Type:** *This message item is composed of the following **Margin4** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.65</a>		Type	<Tp>	[1..1]	
<a href="#">5.71</a>		Amount	<Amt>	[1..1]	
<a href="#">5.74</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code

**Rule(s):** VariationMarginTextualRule

If the margin amount calculation is to be shown in more details (with for example, the MarkToMarketNetted or MarkToMarketGross amounts), then it is recommended to use the element variation margin that is present at a higher level in the message.

**5.65 Type <Tp>****Presence:** [1..1]**Definition:** Specifies the type of margin that is calculated.**Type:** This message item is composed of one of the following *MarginType1Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.66</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">5.67</a>	Or}	Proprietary	<Prtry>	[1..1]	

**5.66 Code <Cd>****Presence:** [1..1]*This message item is part of choice 5.65 **Type**.***Definition:** Provides the margin type using a code.**Data Type:** Code*One of the following *MarginType1Code* values must be used:*

Code	Name	Definition
ADFM	AdditionalDefaultFundMargin	Additional margin required to cover the daily risk encountered by the central counterparty before the clearing member is actually called to cover the default fund. Indeed, central counterparty calculates the margin on the default fund on a daily basis but only calls the clearing member at the end of the month.
CEMA	CreditEventMargin	Margin required to cover the risk of any event linked to the underlying (for example the payment default by the issuer of a debt).
COMA	CouponMargin	Margin required to cover the non payment of the monthly premium (for credit derivatives).
INCA	IncreaseCoverageAmount	Additional margin required to cover a risk increase (expressed in the reporting currency). This results from a risk management decision depending on central counterparty specific criteria.

Code	Name	Definition
INDE	InitialDeposit	Margin required to enable a member to start trading on a specific market where high risks and amounts are involved.
INMA	InitialMargin	Margin required for absorbing future market price fluctuations (market risks) occurring between the default of a member and close-out of unsettled securities positions by the central counterparty.
NEMA	NegotiationMargin	Margin calculated on the same basis as for the variation margin but the margin is kept by the central counterparty and not "paid " to the other clearing member.
SCMA	ShortChargeMargin	Margin required to cover the concentration risk linked to the default of the seller of the "protection" (for example CDS seller).
SEMA	SettlementRiskMargin	Margin required to cover the risk of non settlement of the underlying. Also used to cover the risk linked to the non settlement on payment platforms (for example TARGET2 vs CLS).
UFMA	UpfrontMargin	Margin required to cover the non payment of the upfront premium (for credit derivatives).
VAMA	VariationMargin	Margin required to cover the risk linked to the price fluctuations occurred on the unsettled exposures towards central counterparty.

## 5.67 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 5.65 **Type**.*

**Definition:** Provides the margin type using a proprietary format.

**Type:** This message item is composed of the following **GenericIdentification30** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.68</a>		Identification	<Id>	[1..1]	Text
<a href="#">5.69</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">5.70</a>		SchemeName	<SchmeNm>	[0..1]	Text

## 5.68 Identification <Id>

**Presence:** [1..1]

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

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

## 5.69 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 5.70 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 5.71 Amount <Amt>

**Presence:** [1..1]

**Definition:** Provides the margin amount in the reporting currency and optionally in the original currency.

**Type:** This message item is composed of the following **Amount2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.72</a>		OriginalCurrencyAmount	<OrgnlCcyAmt>	[0..1]	Amount
<a href="#">5.73</a>		ReportingAmount	<RptgAmt>	[1..1]	Amount

## 5.72 OriginalCurrencyAmount <OrgnlCcyAmt>

**Presence:** [0..1]

**Impacted by:** ☒ [R6](#), ☒ [R7](#)

**Definition:** Amount expressed in the original currency.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

### 5.73 ReportingAmount <RptgAmt>

**Presence:** [1..1]

**Definition:** Amount expressed in the reporting currency.

**Data Type:** ImpliedCurrencyAndAmount

**Format:** fractionDigits: 5

minInclusive: 0

totalDigits: 18

### 5.74 CreditDebitIndicator <CdtDbtInd>

**Presence:** [0..1]

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

**Data Type:** Code

When this message item is present, one of the following **CreditDebitCode** values must be used:

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

## 6.0 SupplementaryData <SplmtryData>

**Presence:** [0..\*]

**Impacted by:** R16

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

**Type:** This message item is composed of the following **SupplementaryData1** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PlaceAndName	<PlcAndNm>	[0..1]	Text
	Envelope	<Envlp>	[1..1]	

For additional Type information, please refer to **SupplementaryData1** p.1034 in 'Message Item Types' section.

**Rule(s):** SupplementaryDataRule

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

## Business Example

### Description

On the 21 October 2011, the central counterparty CCP1 sends to its clearing member 0000E801 a Margin Report message (secl.005.001.02) to report on the exposure, the margin calculation and the resulting deficit.

The report contains the following information details:

Report Identification: CCP1MarginReport

Number of page:1

Report Date: 21 October 2011

Report Currency: EUR

Frequency: Daily

Exposure Amount: EUR 1000000

CollateralOnDeposit (post haircut): EUR 12000000

Variation Margin

- MarkToMarketNetted: EUR 50000

- MarkToMarketFails: EUR 100000

Fails Haircut: EUR 250000

## XML Instance

```
<MrgnRpt>
  <RptParams>
    <RptId>CCP1Marginreport1</RptId>
    <RptDtAndTm>
      <Dt>2011-10-21</Dt>
    </RptDtAndTm>
    <RptCcy>EUR</RptCcy>
    <ClctnDtAndTm>2011-10-21T08:00:00</ClctnDtAndTm>
    <Frqcy>DAIL</Frqcy>
  </RptParams>
  <Pgntn>
    <PgNb>1</PgNb>
    <LastPgInd>true</LastPgInd>
  </Pgntn>
  <ClrMmb>
    <PrtryId>
      <Id>0000E801</Id>
      <Issr>CCP1</Issr>
    </PrtryId>
  </ClrMmb>
  <RptDtls>
    <MrgnPdct>
      <Cd>EQUI</Cd>
    </MrgnPdct>
    <MrgnAcct>
      <Id>0000E801</Id>
      <Tp>CLIE</Tp>
    </MrgnAcct>
    <MrgnClctn>
      <XpsrAmt>
        <RptgAmt>1000000</RptgAmt>
      </XpsrAmt>
      <TtlMrgnAmt>
        <Amt Ccy="EUR">3100000</Amt>
      </TtlMrgnAmt>
      <CollOnDpst>
        <PstHrcutVal Ccy="EUR">1200000</PstHrcutVal>
        <MktVal Ccy="EUR">1200000</MktVal>
        <CollTp>CASH</CollTp>
      </CollOnDpst>
      <MrgnRslt>
        <DfcitAmt Ccy="EUR">2900000</DfcitAmt>
      </MrgnRslt>
    </MrgnClctn>
  </RptDtls>
</MrgnRpt>
```

```
<MrgnTpAmt>
  <InitlMrgn>
    <RptgAmt>2700000</RptgAmt>
  </InitlMrgn>
  <VartnMrgn>
    <TtlVartnMrgn>
      <ShrtLngInd>SHOR</ShrtLngInd>
      <AmtDtls>
        <RptgAmt>400000</RptgAmt>
      </AmtDtls>
    </TtlVartnMrgn>
    <TtlMrkToMkt>
      <RptgAmt>150000</RptgAmt>
    </TtlMrkToMkt>
    <MrkToMktNetd>
      <RptgAmt>50000</RptgAmt>
    </MrkToMktNetd>
    <MrkToMktFls>
      <RptgAmt>100000</RptgAmt>
    </MrkToMktFls>
    <FlsHrcut>
      <RptgAmt>250000</RptgAmt>
    </FlsHrcut>
  </VartnMrgn>
</MrgnTpAmt>
</MrgnClctn>
</RptDtls>
</MrgnRpt>
```

## MX secl.006.001.02 DefaultFundContributionReportV02

### Message Functionality

#### Scope

The DefaultFundContributionReport message is sent by the central counterparty (CCP) to a Clearing member to report on the calculation of the default fund contribution and the potential net excess or deficit.

The ISO 20022 Business Application Header must be used.

#### Usage

CCPs require participants to post assets in a clearing fund that can be used in the event of a default by a participant, to compensate non-defaulting participants for losses they suffer due to this default. The CCP evaluates each participant risk level based on their positions (monthly or daily) and calculate the excess of deficit of the default fund contribution. The DefaultFundContributionReport is usually sent on a monthly basis.

#### Outline

The DefaultFundContributionReport message is composed of the following message building blocks:

#### A.ReportParameters

This building block is mandatory and non repetitive. It contains general information related to the report. It includes elements such as:

**A.1 ReportIdentification.** This element is mandatory. It is the identification of the report.

**A.2 ReportDateAndTime.** This building block is mandatory. It indicates the date/time that the report was prepared.

**A.3 Frequency.** This element is mandatory. It indicates the frequency of the report.

**A.5 ReportCurrency.** This element is mandatory. It indicates the currency used for the calculation of the guarantee fund.

**A.6 CalculationDate.** It indicates the date of calculation of the deficit (if any).

#### B.Clearing Member

This building block is mandatory and non repetitive. It contains all information required to identify the Clearing Member (using a BIC or a proprietary identification).

#### C.Report Details

This building block is mandatory and repetitive. It provides details on the calculation of the default fund and the collateral that has been posted by the clearing member to cover this requirement. It contains the following elements:

**C.1 DefaultFundCalculation.** This element is mandatory and repetitive. It provides additional details on the calculation of the clearing member contribution to the default fund and contains following elements:

**C.1.1 DefaultFundAccount.** This element is mandatory. It specifies the account identification of the clearing member at the ICSD (International Central Securities Depository) or at the central bank.

**C.1.2 TotalDefaultFundAmount.** This element is mandatory. It provides the total amount required by the clearing member to participate to the default fund.

**C.1.3 Contribution.** This element is optional and repetitive. It provides details about the contribution to the default fund by trading venues/products.

**C.1.4 IncreaseCoverageAmount.** This element is optional. This is an additional amount that the clearing member will have to provide to cover a risk increase. This results from a risk management decision depending on each central counterparty specific criteria.

**C.2 CollateralDescription.** This element is mandatory and repetitive. It contains the collateral post haircut value (that is the value of the collateral after deduction of a percentage - the haircut - that reflects the perceived risk associated with holding this collateral), the collateral market value and the collateral type.



**C.3 NetExcessOrDeficit.** This element is mandatory. This is either the excess amount that the central counterparty will retribute to the clearing member or the deficit to be provided by the member for the guarantee fund.

## F.Supplementary Data

This building block is optional and repetitive. It allows to provide additional information that cannot be captured in the structured elements and/or any other specific block.

### Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<DfltFndCntrbtnRpt>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.0</u>		ReportParameters	<RptParams>	[1..1]		
<u>1.1</u>		ReportIdentification	<RptId>	[1..1]	Text	
<u>1.2</u>		ReportDateAndTime	<RptDtAndTm>	[1..1]	±	
<u>1.3</u>		Frequency	<Frqcy>	[1..1]	Code	
<u>1.4</u>		ReportCurrency	<RptCcy>	[1..1]	Code	<u>R1</u>
<u>1.5</u>		CalculationDate	<ClctnDt>	[0..1]	DateTime	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		ClearingMember	<ClrMmb>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.0</u>		ReportDetails	<RptDtls>	[1..*]		
<u>3.1</u>		DefaultFundCalculation	<DfltFndClctn>	[1..*]		
<u>3.2</u>		DefaultFundAccount	<DfltFndAcct>	[1..1]	±	
<u>3.3</u>		TotalDefaultFundAmount	<TtlDfltFndAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> <u>R4</u> , <input checked="" type="checkbox"/> <u>R5</u>
<u>3.4</u>		Contribution	<Cntrbtn>	[0..*]		
<u>3.5</u>		Account	<Acct>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.6</u>		RequiredAmount	<ReqrdAmt>	[1..1]	Amount	<input checked="" type="checkbox"/> <u>R4</u> , <input checked="" type="checkbox"/> <u>R5</u>
<u>3.7</u>		IncreaseCoverageAmount	<IncrCvrgAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> <u>R4</u> , <input checked="" type="checkbox"/> <u>R5</u>
<u>3.8</u>		NonClearingMember	<NonClrMmb>	[0..1]	±	
<u>3.9</u>		IncreaseCoverageAmount	<IncrCvrgAmt>	[0..1]	Amount	<input checked="" type="checkbox"/> <u>R4</u> , <input checked="" type="checkbox"/> <u>R5</u>
<u>3.10</u>		CollateralDescription	<CollDesc>	[1..*]		
<u>3.11</u>		PostHaircutValue	<PstHrcutVal>	[1..1]	Amount	<input checked="" type="checkbox"/> <u>R4</u> , <input checked="" type="checkbox"/> <u>R5</u>
<u>3.12</u>		MarketValue	<MktVal>	[1..1]	Amount	<input checked="" type="checkbox"/> <u>R4</u> , <input checked="" type="checkbox"/> <u>R5</u>
<u>3.13</u>		CollateralType	<CollTp>	[1..1]	Code	
<u>3.14</u>		NetExcessOrDeficit	<NetXcssOrDfcit>	[1..1]		
<u>3.15</u>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> <u>R7</u> , <input checked="" type="checkbox"/> <u>R8</u>
<u>3.16</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>4.0</u>		SupplementaryData	<SplmtryData>	[0..*]	±	<u>R9</u>

## Rules and Guidelines

### Rules

R1 ValidationByTable

R2 AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components:

INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00008

*This Rule also impacts **PartyIdentification35Choice** Type. Please refer to 'Message Item Types' section p.1066 for additional information.*

*This Rule also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

#### **R3 IBAN** ☒

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

(Fatal) Error Code: Sw.Stds.D00003

*This Rule also impacts **AccountIdentification4Choice** Type. Please refer to 'Message Item Types' section p.852 for additional information.*

#### **R4 CurrencyAmount** ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

#### **R5 ActiveCurrency** ☒

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

(Fatal) Error Code: Sw.Stds.D00005

#### **R6 Country** ☒

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

(Fatal) Error Code: Sw.Stds.D00004

*This Rule also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

#### **R7 CurrencyAmount** ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

#### **R8 ActiveOrHistoricCurrency** ☒

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

(Fatal) Error Code: Sw.Stds.D00006

#### **R9 SupplementaryDataRule**

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

## **Guidelines**

#### **G1 AdditionalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

*This Guideline also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

## **Message Items Description**

*The following section identifies the elements of the **DefaultFundContributionReportV02** message definition.*

## 1.0 ReportParameters <RptParams>

**Presence:** [1..1]

**Definition:** Provides details about the report such as the report identification, the calculation date, the value date.

**Type:** The *ReportParameters* block is composed of the following *ReportParameters2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>1.1</u>		ReportIdentification	<RptId>	[1..1]	Text
<u>1.2</u>		ReportDateAndTime	<RptDtAndTm>	[1..1]	±
<u>1.3</u>		Frequency	<Frqcy>	[1..1]	Code
<u>1.4</u>		ReportCurrency	<RptCcy>	[1..1]	Code
<u>1.5</u>		CalculationDate	<ClctnDt>	[0..1]	DateTime

### 1.1 ReportIdentification <RptId>

**Presence:** [1..1]

**Definition:** Unique identification of the report.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.2 ReportDateAndTime <RptDtAndTm>

**Presence:** [1..1]

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

**Type:** This message item is composed of one of the following *DateAndDateTimeChoice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Date	<Dt>	[1..1]	DateTime
Or }	DateTime	<DtTm>	[1..1]	DateTime

For additional Type information, please refer to *DateAndDateTimeChoice* p.953 in 'Message Item Types' section.

### 1.3 Frequency <Frqcy>

**Presence:** [1..1]

**Definition:** Frequency of the report.

**Data Type:** Code

One of the following *EventFrequency6Code* values must be used:

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

## 1.4 ReportCurrency <RptCcy>

**Presence:** [1..1]

**Impacted by:** R1

**Definition:** Indicates the currency used for the calculation of the guarantee fund.

**Data Type:** CurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ValidationByTable

## 1.5 CalculationDate <ClctnDt>

**Presence:** [0..1]

**Definition:** Indicates the date of calculation of the deficit (if any).

**Data Type:** ISODateTime

## 2.0 ClearingMember <ClrMmb>

**Presence:** [1..1]

**Definition:** Provides the identification of the account owner, that is the clearing member (individual clearing member or general clearing member).

**Type:** This message item is composed of one of the following *PartyIdentification35Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	BIC	<BIC>	[1..1]	Identifier
Or }	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to *PartyIdentification35Choice* p.1066 in 'Message Item Types' section.

## 3.0 ReportDetails <RptDtls>

**Presence:** [1..\*]

**Definition:** Provides details on the default fund report.

**Type:** The *ReportDetails* block is composed of the following *DefaultFundReport1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>3.1</u>		DefaultFundCalculation	<DfltFndClctn>	[1..*]	
<u>3.10</u>		CollateralDescription	<CollDesc>	[1..*]	
<u>3.14</u>		NetExcessOrDeficit	<NetXcssOrDfcit>	[1..1]	

### 3.1 DefaultFundCalculation <DfltFndClctn>

**Presence:** [1..\*]

**Definition:** Provides details about the calculation of the clearing member contribution to the default fund.

**Type:** This message item is composed of the following *DefaultFund1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
3.2		DefaultFundAccount	<DfltFndAcct>	[1..1]	±
3.3		TotalDefaultFundAmount	<TtlDfltFndAmt>	[1..1]	Amount
3.4		Contribution	<Cntrbtn>	[0..*]	
3.9		IncreaseCoverageAmount	<IncrCvrgAmt>	[0..1]	Amount

### 3.2 DefaultFundAccount <DfltFndAcct>

**Presence:** [1..1]

**Definition:** Specifies the account identification of the clearing member at the ICSD (International Central Securities Depository) or at the central bank.

**Type:** This message item is composed of one of the following *AccountIdentification4Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	IBAN	<IBAN>	[1..1]	Identifier
Or }	Other	<Othr>	[1..1]	

For additional Type information, please refer to *AccountIdentification4Choice* p.852 in 'Message Item Types' section.

### 3.3 TotalDefaultFundAmount <TtlDfltFndAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Total amount required by the clearing member to participate to the default fund.

**Data Type:** ActiveCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

### 3.4 Contribution <Cntrbtn>

**Presence:** [0..\*]

**Definition:** Provides details about the contribution to the default fund by trading venues/products.

**Type:** This message item is composed of the following *Contribution1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">3.5</a>		Account	<Acct>	[0..1]	±
<a href="#">3.6</a>		RequiredAmount	<ReqrdAmt>	[1..1]	Amount
<a href="#">3.7</a>		IncreaseCoverageAmount	<IncrCvrgAmt>	[0..1]	Amount
<a href="#">3.8</a>		NonClearingMember	<NonClrMmb>	[0..1]	±

### 3.5 Account <Acct>

**Presence:** [0..1]

**Definition:** Segregation done by the central counterparty based on trading venues/products or other attributes.

**Type:** This message item is composed of one of the following *AccountIdentification4Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	IBAN	<IBAN>	[1..1]	Identifier
Or }	Other	<Othr>	[1..1]	

For additional Type information, please refer to *AccountIdentification4Choice* p.852 in 'Message Item Types' section.

### 3.6 RequiredAmount <ReqrdAmt>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Total contribution required by the clearing member to participate to the default fund.

**Data Type:** ActiveCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**3.7 IncreaseCoverageAmount <IncrCvrgAmt>****Presence:** [0..1]**Impacted by:** ☒ R4, ☒ R5

**Definition:** Additional amount that the clearing member will have to provide to cover a risk increase. This results from a risk management decision depending on central counterparty specific criteria.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**3.8 NonClearingMember <NonClrMmb>****Presence:** [0..1]**Definition:** Provides the identification for the non-clearing member.**Type:** *This message item is composed of the following **PartyIdentificationAndAccount31** element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	



Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	AlternateIdentification	<AltrnId>	[0..1]	
	AdditionalInformation	<AddtlInf>	[0..1]	
	ClearingAccount	<ClrAcct>	[0..1]	

For additional Type information, please refer to **PartyIdentificationAndAccount31** p.1081 in 'Message Item Types' section.

### 3.9 IncreaseCoverageAmount <IncrCvrgAmt>

**Presence:** [0..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Additional amount that the clearing member will have to provide to cover a risk increase. This results from a risk management decision depending on central counterparty specific criteria.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

### 3.10 CollateralDescription <CollDesc>

**Presence:** [1..\*]

**Definition:** Provides details about the collateral held.

**Type:** This message item is composed of the following **Collateral3** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">3.11</a>		PostHaircutValue	<PstHrcutVal>	[1..1]	Amount
<a href="#">3.12</a>		MarketValue	<MktVal>	[1..1]	Amount
<a href="#">3.13</a>		CollateralType	<CollTp>	[1..1]	Code

### 3.11 PostHaircutValue <PstHrcutVal>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Value of the collateral after deduction of a percentage (the haircut) that reflects the perceived risk associated with holding this collateral.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

### 3.12 MarketValue <MktVal>

**Presence:** [1..1]

**Impacted by:** ☒ R4, ☒ R5

**Definition:** Value of the underlying collateral (cash, securities, LoC) based on current market prices.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00005

**3.13 CollateralType <CollTp>****Presence:** [1..1]**Definition:** Provides the type of collateral, such as securities or cash.**Data Type:** Code*One of the following **CollateralType2Code** values must be used:*

Code	Name	Definition
CASH	Cash	Collateral type is cash.
SECU	Securities	Collateral type is securities.

**3.14 NetExcessOrDeficit <NetXcssOrDfcit>****Presence:** [1..1]**Definition:** Excess amount that the central counterparty will restitute to the clearing member or deficit to be provided by the member for the guarantee fund.**Type:** *This message item is composed of the following **AmountAndDirection21** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">3.15</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">3.16</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code

**3.15 Amount <Amt>****Synonym(s):** :19a: (ISO 15022)**Presence:** [1..1]**Impacted by:** ☒ [R7](#), ☒ [R8](#)**Definition:** Amount of money in the cash entry.**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency** (**Ccy**) which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

**3.16 CreditDebitIndicator <CdtDbtInd>****Synonym(s):** :19A::4!c\\[N] (ISO 15022)**Presence:** [0..1]**Definition:** Indicates whether an entry is a credit or a debit.**Data Type:** CodeWhen this message item is present, one of the following *CreditDebitCode* values must be used:

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

**4.0 SupplementaryData <SplmtryData>****Presence:** [0..\*]**Impacted by:** R9**Definition:** Additional information that can not be captured in the structured fields and/or any other specific block.**Type:** This message item is composed of the following *SupplementaryData1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PlaceAndName	<PlcAndNm>	[0..1]	Text
	Envelope	<Envlp>	[1..1]	

For additional Type information, please refer to *SupplementaryData1* p.1034 in 'Message Item Types' section.**Rule(s):** SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 2022 compliant structure(s) to be used in the Envelope element.

## Business Example

### Description

On the 21 October 2011, the central counterparty CCP1 sends to its clearing member 0000E801 a default Fund Contribution Report (secl.006.001.02) to report on the Default fund calculation, the collateral posted and the resulting deficit.

The report contains the following information details:

Report Identification: CCP1 Default Fund

Date & time: 22 October 2011 05:36:00

Frequency: Daily

Report Currency: EUR

Default Fund Account: IBAN GB9300762011623852957

Default Amount: EUR 1000000

- Contribution Amount: EUR 300000

- Increase Coverage Amount: EUR 700000

Non Clearing Member Prop ID: Non Clearing Member 1

Collateral On deposit: EUR 1800000

Deficit: EUR 800000

### XML Instance

```
<DfltFndCntrbtnRpt>
  <RptParams>
    <RptId>CCP1 DFT FUND</RptId>
    <RptDtAndTm>
      <Dt>2011-10-21</Dt>
    </RptDtAndTm>
    <Frqcy>DAIL</Frqcy>
    <RptCcy>EUR</RptCcy>
    <ClctnDt>2011-11-21T05:36:00</ClctnDt>
  </RptParams>
  <ClrMmb>
    <PrtryId>
      <Id>0000E801</Id>
      <Issr>CCP1</Issr>
    </PrtryId>
  </ClrMmb>
  <RptDtls>
    <DfltFndClctn>
      <DfltFndAcct>
        <IBAN>GB9300762011623852957</IBAN>
      </DfltFndAcct>
      <TtlDfltFndAmt Ccy="EUR">1000000</TtlDfltFndAmt>
    <Cntrbtn>
      <ReqrdAmt Ccy="EUR">300000</ReqrdAmt>
      <IncrCvrgAmt Ccy="EUR">700000</IncrCvrgAmt>
      <NonClrMmb>
        <Id>
          <PrtryId>
            <Id>NonClearingMember1</Id>
            <Issr>CCP1</Issr>
          </PrtryId>
        </Id>
      </NonClrMmb>
    </Cntrbtn>
  </RptDtls>
</DfltFndCntrbtnRpt>
```

```
        </PrtryId>
        </Id>
        </NonClrMmb>
        </Cntrbtn>
    </DfltFndClctn>
    <CollDesc>
        <PstHrcutVal Ccy="EUR">1800000</PstHrcutVal>
        <MktVal Ccy="EUR">1800000</MktVal>
        <CollTp>CASH</CollTp>
    </CollDesc>
    <NetXcssOrDfcit>
        <Amt Ccy="EUR">800000</Amt>
        <CdtDbtInd>DBIT</CdtDbtInd>
    </NetXcssOrDfcit>
</RptDtls>
</DfltFndCntrbtnRpt>
```

## MX secl.007.001.02 BuyInNotificationV02

### Message Functionality

#### Scope

The BuyInNotification message is sent by the central counterparty (CCP) to a clearing member to notify the start of the buy in process.

The ISO 20022 Business Application Header must be used.

#### Usage

The buy in process is a process by which the CCP buys in stocks to cover failed transactions; the clearing member is notified that this process has started. Depending on each CCP internal rules, this message can also be sent, as a warning, by the central counterparty to the clearing member some days before the buy in process starts.

#### Outline

The BuyInNotification message is composed of following message building blocks:

##### A.TransactionIdentification

This building block is optional and non repetitive. It provides the unambiguous identification of the transaction as known by the instructing party.

##### B.ClearingMember

This building block is mandatory and non repetitive. It contains all information required to identify the Clearing Member (using a BIC or a proprietary identification).

##### C.NotificationDetails

This building block is optional and non repetitive. It contains the WarningIndicator element that indicates whether the message is a warning only or a notification and the ExpectedBuyInDate element to provide the date at which the buy in will occur.

##### D.OriginalSettlementObligation

This building block is mandatory and non repetitive. It provides details about the original settlement obligation that did not settle and for which the buy in process will be launched.

##### F.Supplementary Data

This building block is optional and repetitive. It allows to provide additional information that cannot be captured in the structured elements and/or any other specific block.

### Message Rules and Guidelines

#### Rules

##### 1. WarningIndicator

If warning indicator is No then TransactionIdentification must be present  
The rule definition is followed by fatal Error Code: X00205 if applicable.

# Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<BuyInNtfctn>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.0</u>		TransactionIdentification	<TxId>	[0..1]	Text	<input checked="" type="checkbox"/> <u>R1</u>

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		ClearingMember	<ClrMmb>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.0</u>		NotificationDetails	<NtfctnDtls>	[0..1]		
<u>3.1</u>		WarningIndicator	<WrngInd>	[0..1]	Indicator	
<u>3.2</u>		ExpectedBuyInDate	<XpctdBuyInDt>	[1..1]		
<u>3.3</u>	{ Or	Date	<Dt>	[1..1]	DateTime	
<u>3.4</u>	Or }	DateCode	<DtCd>	[1..1]		
<u>3.5</u>	{{ Or	Code	<Cd>	[1..1]	Code	
<u>3.6</u>	Or } }	Proprietary	<Prtry>	[1..1]	±	<u>R3</u>

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>4.0</u>		OriginalSettlementObligation	<OrgnlSttlmOblgtn>	[1..1]		
<u>4.1</u>		CSDTransactionIdentification	<CSDTxId>	[0..1]	Text	
<u>4.2</u>		CentralCounterpartyTransactionIdentification	<CntrlCtrPtyTxId>	[0..1]	Text	
<u>4.3</u>		DeliveryAccount	<DlvryAcct>	[0..1]	±	
<u>4.4</u>		SafekeepingAccount	<SfkpgAcct>	[0..1]	±	
<u>4.5</u>		ClearingSegment	<ClrSgmt>	[0..1]	±	



Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">4.6</a>		NonClearingMember	<NonClrMmb>	[0..1]	±	
<a href="#">4.7</a>		IntendedSettlementDate	<IntnddSttlmDt>	[0..1]	DateTime	
<a href="#">4.8</a>		FinancialInstrumentIdentification	<FinInstrmId>	[1..1]	±	<a href="#">R8</a> , <a href="#">R9</a>
<a href="#">4.9</a>		TradeDate	<TradDt>	[0..1]	DateTime	
<a href="#">4.10</a>		DealPrice	<DealPric>	[0..1]	±	
<a href="#">4.11</a>		Quantity	<Qty>	[1..1]	±	
<a href="#">4.12</a>		Depository	<Dpstry>	[0..1]	±	
<a href="#">4.13</a>		RemainingQuantityToBeSettled	<RmngQtyToBeSttld>	[0..1]	±	
<a href="#">4.14</a>		SettlementAmount	<SttlmAmt>	[1..1]	±	
<a href="#">4.15</a>		RemainingAmountToBeSettled	<RmngAmtToBeSttld>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">5.0</a>		SupplementaryData	<SplmtryData>	[0..*]	±	<a href="#">R14</a>

## Rules and Guidelines

### Rules

#### [R1](#) CrossElementComplexRule#0 ☒

On Condition

/NotificationDetails/WarningIndicator is equal to value '0'

Following Must be True

/TransactionIdentification Must be present

(Fatal) Error Code: Sw.Stds.X00205

#### [R2](#) AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components:

INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00008

*This Rule also impacts [PartyIdentification35Choice](#) Type. Please refer to 'Message Item Types' section p.1066 for additional information.*

*This Rule also impacts [PartyIdentificationAndAccount31](#) Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

*This Rule also impacts [PartyIdentification34Choice](#) Type. Please refer to 'Message Item Types' section p.1061 for additional information.*

**R3 CoexistenceIssuerSchemeNameRule**

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

**R4 Country** ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).  
(Fatal) Error Code: Sw.Stds.D00004

*This Rule also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

*This Rule also impacts **PartyIdentification34Choice** Type. Please refer to 'Message Item Types' section p.1061 for additional information.*

**R5 DescriptionPresenceRule** ☒

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or

/OtherIdentification[\*] Must be present

(Fatal) Error Code: Sw.Stds.X00192

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R6 OtherIdentificationPresenceRule** ☒

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

On Condition

/OtherIdentification[\*] is absent

Following Must be True

/ISIN Must be present

Or

/Description Must be present

(Fatal) Error Code: Sw.Stds.X00193

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R7 ISINPresenceRule** ☒

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

On Condition

/ISIN is absent

Following Must be True

/OtherIdentification[\*] Must be present

Or

/Description Must be present

(Fatal) Error Code: Sw.Stds.X00194

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R8 DescriptionUsageRule**

Description must be used alone as the last resort.

**R9 ISINGuideline**

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

**R10 ActiveOrHistoricCurrency** ☒

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

(Fatal) Error Code: Sw.Stds.D00006

*This Rule also impacts **Price4** Type. Please refer to 'Message Item Types' section p.1102 for additional information.*

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R11 CurrencyAmount** ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R12 ActiveCurrency** ☒

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

(Fatal) Error Code: Sw.Stds.D00005

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R13 CurrencyAmount** ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R14 SupplementaryDataRule**

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

## Guidelines

**G1 AdditionalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

*This Guideline also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

## Message Items Description

*The following section identifies the elements of the **BuyInNotificationV02** message definition.*

### 1.0 TransactionIdentification <TxId>

**Presence:** [0..1]

**Impacted by:** ☒ **R1**

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.0 ClearingMember <ClrMmb>

**Presence:** [1..1]

**Definition:** Provides the identification of the clearing member (individual clearing member or general clearing member).

**Type:** This message item is composed of one of the following *PartyIdentification35Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	BIC	<BIC>	[1..1]	Identifier
Or}	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to *PartyIdentification35Choice* p.1066 in 'Message Item Types' section.

## 3.0 NotificationDetails <NtfctnDtls>

**Presence:** [0..1]

**Definition:** Indicates if the message is a notification or a warning and gives the option to specify the buy in date.

**Type:** The *NotificationDetails* block is composed of the following *BuyIn1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>3.1</u>		WarningIndicator	<WrngInd>	[0..1]	Indicator
<u>3.2</u>		ExpectedBuyInDate	<XpctdBuyInDt>	[1..1]	

### 3.1 WarningIndicator <WrngInd>

**Presence:** [0..1]

**Definition:** Indicates whether the message is a warning only or a notification.

**Data Type:** One of the following *YesNoIndicator* values must be used:

MeaningWhenTrue: Yes

MeaningWhenFalse: No

### 3.2 ExpectedBuyInDate <XpctdBuyInDt>

**Presence:** [1..1]

**Definition:** Provides the date at which the buy will occur.

**Type:** This message item is composed of one of the following *DateFormat15Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>3.3</u>	{Or	Date	<Dt>	[1..1]	DateTime
<u>3.4</u>	Or}	DateCode	<DtCd>	[1..1]	

### 3.3 Date <Dt>

**Presence:** [1..1]

*This message item is part of choice 3.2 ExpectedBuyInDate.*

**Definition:** Date expressed as a calendar date.

**Data Type:** ISODate

### 3.4 DateCode <DtCd>

**Presence:** [1..1]

*This message item is part of choice 3.2 ExpectedBuyInDate.*

**Definition:** Date is expressed using a code.

**Type:** *This message item is composed of one of the following DateCode3Choice element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
3.5	{ Or	Code	<Cd>	[1..1]	Code
3.6	Or }	Proprietary	<Prtry>	[1..1]	±

### 3.5 Code <Cd>

**Synonym(s):** :98B::4!c//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 3.4 DateCode.*

**Definition:** Standard code to indicate the date is unknown.

**Data Type:** Code

*One of the following DateType1Code values must be used:*

Code	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.

### 3.6 Proprietary <Prtry>

**Synonym(s):** :98B::4!c/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

**Impacted by:** R3

*This message item is part of choice 3.4 DateCode.*

**Definition:** Proprietary identification of the type of date.

**Type:** *This message item is composed of the following GenericIdentification20 element(s):*

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Issuer	<Issr>	[1..1]	Text
	SchemeName	<SchmeNm>	[0..1]	Text

*For additional Type information, please refer to GenericIdentification20 p.967 in 'Message Item Types' section.*

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

## 4.0 OriginalSettlementObligation <OrgnlSttlmOblgtn>

**Presence:** [1..1]

**Definition:** Provides details about the original settlement obligation that did not settle and for which the buy in process will be launched.

**Type:** The *OriginalSettlementObligation* block is composed of the following *SettlementObligation6* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.1</a>		CSDTransactionIdentification	<CSDTxId>	[0..1]	Text
<a href="#">4.2</a>		CentralCounterpartyTransactionIdentification	<CntrlCtrPtyTxId>	[0..1]	Text
<a href="#">4.3</a>		DeliveryAccount	<DlvryAcct>	[0..1]	±
<a href="#">4.4</a>		SafekeepingAccount	<SfkpgAcct>	[0..1]	±
<a href="#">4.5</a>		ClearingSegment	<ClrSgmt>	[0..1]	±
<a href="#">4.6</a>		NonClearingMember	<NonClrMmb>	[0..1]	±
<a href="#">4.7</a>		IntendedSettlementDate	<IntnddSttlmDt>	[0..1]	DateTime
<a href="#">4.8</a>		FinancialInstrumentIdentification	<FinInstrmId>	[1..1]	±
<a href="#">4.9</a>		TradeDate	<TradDt>	[0..1]	DateTime
<a href="#">4.10</a>		DealPrice	<DealPric>	[0..1]	±
<a href="#">4.11</a>		Quantity	<Qty>	[1..1]	±
<a href="#">4.12</a>		Depository	<Dpstry>	[0..1]	±
<a href="#">4.13</a>		RemainingQuantityToBeSettled	<RmngQtyToBeSttld>	[0..1]	±
<a href="#">4.14</a>		SettlementAmount	<SttlmAmt>	[1..1]	±
<a href="#">4.15</a>		RemainingAmountToBeSettled	<RmngAmtToBeSttld>	[0..1]	±

### 4.1 CSDTransactionIdentification <CSDTxId>

**Presence:** [0..1]

**Definition:** Last reference given by the settlement platform (this is the central securities depository) to the transaction (non settled instruction).

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 4.2 CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>

**Presence:** [0..1]

**Definition:** Reference of the transaction (non settled instruction) given by the central counterparty.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 4.3 DeliveryAccount <DlvryAcct>

**Presence:** [0..1]

**Definition:** An account opened by the central counterparty in the name of the clearing member within the account structure, for settlement purposes (gives information about the clearing member account at central counterparty).

**Type:** This message item is composed of the following *SecuritiesAccount19* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	Identification	<Id>	[1..1]	Text
	Type	<Tp>	[0..1]	
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to *SecuritiesAccount19* p.850 in 'Message Item Types' section.

### 4.4 SafekeepingAccount <SfkpgAcct>

**Presence:** [0..1]

**Definition:** Clearing member account at the central securities depository.

**Type:** This message item is composed of the following *SecuritiesAccount19* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	Identification	<Id>	[1..1]	Text
	Type	<Tp>	[0..1]	
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to *SecuritiesAccount19* p.850 in 'Message Item Types' section.

### 4.5 ClearingSegment <ClrSgmt>

**Presence:** [0..1]

**Definition:** Clearing organisation that will clear the trade.

Note: This field allows clearing member firm to segregate flows coming from clearing counterparty's clearing system. Indeed, clearing member firms receive messages from the same system (same sender) and this field allows them to know if the message is related to equities or derivatives.

**Type:** This message item is composed of one of the following *PartyIdentification35Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
{Or	BIC	<BIC>	[1..1]	Identifier
Or}	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to *PartyIdentification35Choice* p.1066 in 'Message Item Types' section.

## 4.6 NonClearingMember <NonClrMmb>

**Presence:** [0..1]

**Definition:** Provides the identification for the non-clearing member and account.

**Type:** This message item is composed of the following *PartyIdentificationAndAccount31* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	AlternateIdentification	<AltrnId>	[0..1]	
	AdditionalInformation	<AddtlInf>	[0..1]	
	ClearingAccount	<ClrAcct>	[0..1]	

For additional Type information, please refer to *PartyIdentificationAndAccount31* p.1081 in 'Message Item Types' section.

## 4.7 IntendedSettlementDate <IntnddSttlmDt>

**Presence:** [0..1]

**Definition:** Provides the intended settlement date of the position.

**Data Type:** ISODate

## 4.8 FinancialInstrumentIdentification <FinInstrmId>

**Presence:** [1..1]

**Impacted by:** R8, R9

**Definition:** Provides details about the security identification.

**Type:** This message item is composed of the following *SecurityIdentification14* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	ISIN	<ISIN>	[0..1]	Identifier
	OtherIdentification	<OthrId>	[0..*]	
	Description	<Desc>	[0..1]	Text

For additional Type information, please refer to *SecurityIdentification14* p.1110 in 'Message Item Types' section.



**Rule(s):** DescriptionPresenceRule ☒

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.  
(Fatal) Error Code: Sw.Stds.X00192

## DescriptionUsageRule

Description must be used alone as the last resort.

## ISINGuideline

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

ISINPresenceRule ☒

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.  
(Fatal) Error Code: Sw.Stds.X00194

OtherIdentificationPresenceRule ☒

If OtherIdentification is not present then either ISIN or Description must be present.  
(Fatal) Error Code: Sw.Stds.X00193

**4.9 TradeDate <TradDt>**

**Presence:** [0..1]

**Definition:** Provides the trade date.

**Data Type:** ISODate

**4.10 DealPrice <DealPric>**

**Presence:** [0..1]

**Definition:** Provides the price of the trade.

**Type:** This message item is composed of the following **Price4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Value	<Val>	[1..1]	
	Type	<Tp>	[0..1]	Code

For additional Type information, please refer to **Price4** p.1102 in 'Message Item Types' section.

**4.11 Quantity <Qty>**

**Presence:** [1..1]

**Definition:** Provides the quantity of the trade.

**Type:** This message item is composed of one of the following **FinancialInstrumentQuantity1Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Unit	<Unit>	[1..1]	Quantity
Or	FaceAmount	<FaceAmt>	[1..1]	Amount
Or }	AmortisedValue	<AmtsdVal>	[1..1]	Amount

For additional Type information, please refer to **FinancialInstrumentQuantity1Choice** p.1113 in 'Message Item Types' section.

## 4.12 Depository <Dpstry>

**Presence:** [0..1]

**Definition:** Place where settlement of the securities takes place.

**Type:** This message item is composed of one of the following **PartyIdentification34Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	BIC	<BIC>	[1..1]	Identifier
Or	NameAndAddress	<NmAndAdr>	[1..1]	
Or}	Country	<Ctry>	[1..1]	Code

For additional Type information, please refer to **PartyIdentification34Choice** p.1061 in 'Message Item Types' section.

## 4.13 RemainingQuantityToBeSettled <RmngQtyToBeSttld>

**Presence:** [0..1]

**Definition:** Provides the remaining quantity to be settled.

**Type:** This message item is composed of one of the following **FinancialInstrumentQuantity1Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Unit	<Unit>	[1..1]	Quantity
Or	FaceAmount	<FaceAmt>	[1..1]	Amount
Or}	AmortisedValue	<AmtsdVal>	[1..1]	Amount

For additional Type information, please refer to **FinancialInstrumentQuantity1Choice** p.1113 in 'Message Item Types' section.

## 4.14 SettlementAmount <SttlmAmt>

**Presence:** [1..1]

**Definition:** Provides the amount to be settled.

**Type:** This message item is composed of the following **AmountAndDirection27** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Amount	<Amt>	[1..1]	Amount
	CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code
	OriginalCurrencyAndOrderedAmount	<OrgnlCcyAndOrdrdAmt>	[0..1]	Amount
	ForeignExchangeDetails	<FXDtls>	[0..1]	

For additional Type information, please refer to **AmountAndDirection27** p.874 in 'Message Item Types' section.

## 4.15 RemainingAmountToBeSettled <RmngAmtToBeSttld>

**Presence:** [0..1]

**Definition:** Provides the remaining amount to be settled.

**Type:** This message item is composed of the following *AmountAndDirection27* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Amount	<Amt>	[1..1]	Amount
	CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code
	OriginalCurrencyAndOrderedAmount	<OrgnlCcyAndOrdrdAmt>	[0..1]	Amount
	ForeignExchangeDetails	<FXDtls>	[0..1]	

For additional Type information, please refer to *AmountAndDirection27* p.874 in 'Message Item Types' section.

## 5.0 SupplementaryData <SplmtryData>

**Presence:** [0..\*]

**Impacted by:** R14

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

**Type:** This message item is composed of the following *SupplementaryData1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PlaceAndName	<PlcAndNm>	[0..1]	Text
	Envelope	<Envlp>	[1..1]	

For additional Type information, please refer to *SupplementaryData1* p.1034 in 'Message Item Types' section.

**Rule(s):** SupplementaryDataRule

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

## Business Example

### Description

On the 31 October 2011, central counterparty LCHCLNTSA sends to the clearing member 00000528 a Buy In Notification (secl.007.001.02) to notify that a buy in is expected unless the clearing member complete the failed transaction.

#### Transaction details

Transaction identification: BuyInNotification1

Clearing member: 00000528

Warning Indicator: No

Expected Buy In date: 2 November

#### Original Settlement Obligation details

Intended Settlement Date: 25 October

Security Identification: FR0010918292

Quantity: 100

Remaining Quantity to be settled: 40

Settlement Amount: EUR 4560

Credit Indicator: True

Remaining amount to be settled: EUR 1824

## XML Instance

```
<BuyInNtfctn>
  <TxId>BuyInNotification1</TxId>
  <ClrMmb>
    <PrtryId>
      <Id>00000528</Id>
      <Issr>LCHCLNTSA</Issr>
    </PrtryId>
  </ClrMmb>
  <NtfctnDtls>
    <WrngInd>>false</WrngInd>
    <XpctdBuyInDt>
      <Dt>2011-11-02</Dt>
    </XpctdBuyInDt>
  </NtfctnDtls>
  <OrgnlSttlmOblgtn>
    <IntnddSttlmDt>2011-10-25</IntnddSttlmDt>
    <FinInstrmId>
      <ISIN>FR0010918292</ISIN>
    </FinInstrmId>
    <Qty>
      <Unit>100</Unit>
    </Qty>
    <RmngQtyToBeSttld>
      <Unit>40</Unit>
    </RmngQtyToBeSttld>
    <SttlmAmt>
      <Amt Ccy="EUR">4560</Amt>
      <CdtDbtInd>CRDT</CdtDbtInd>
    </SttlmAmt>
    <RmngAmtToBeSttld>
      <Amt Ccy="EUR">1824</Amt>
      <CdtDbtInd>CRDT</CdtDbtInd>
    </RmngAmtToBeSttld>
  </OrgnlSttlmOblgtn>
</BuyInNtfctn>
```

## MX secl.008.001.02 BuyInResponseV02

### Message Functionality

#### Scope

The BuyInResponse message is sent by the clearing member to the central counterparty as a response to the previous buy-in notification message.

The ISO 20022 Business Application Header must be used.

#### Usage

The BuyInResponse may be sent in response to the BuyInNotification message. However, the use of this message in the buy in process is optional and depends on the rules set by each central counterparty.

#### Outline

The BuyInResponse message is composed of the following message building blocks:

##### A.TransactionIdentification

This building block is optional and non repetitive. It provides the unambiguous identification of the transaction as known by the instructing party.

##### B.BuyInResponseDetails

This building block is mandatory and non repetitive. It contains elements such as the RequestForDelayIndicator and the NumberofDays associated with that request.

##### C.OriginalSettlementObligationDetail

This building block is optional and non repetitive. It provides details about the original settlement obligation that did not settle and for which the buy in process will be launched.

##### F.Supplementary Data

This building block is optional and repetitive. It allows to provide additional information that cannot be captured in the structured elements and/or any other specific block.

#### Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<BuyInRspn>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.0</u>		TransactionIdentification	<TxId>	[0..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		BuyInResponseDetails	<BuyInRspnDtls>	[1..1]		
<u>2.1</u>		BuyInNotificationIdentification	<BuyInNtfctnId>	[1..1]	Text	
<u>2.2</u>		RequestForDelayIndicator	<ReqForDelyInd>	[1..1]	Indicator	
<u>2.3</u>		NumberOfDays	<NbOfDays>	[1..1]	Quantity	
<u>2.4</u>		InitialQuantity	<InitlQty>	[1..1]	±	
<u>2.5</u>		CoveredQuantity	<CvrdQty>	[1..1]	±	
<u>2.6</u>		UncoveredQuantity	<UcvrdQty>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.0</u>		OriginalSettlementObligationDetails	<OrgnlSttlmOblgtnDtl s>	[0..1]		
<u>3.1</u>		CSDTransactionIdentification	<CSDTxId>	[0..1]	Text	
<u>3.2</u>		CentralCounterpartyTransactionIdentification	<CntrlCtrPtyTxId>	[0..1]	Text	
<u>3.3</u>		DeliveryAccount	<DlvryAcct>	[0..1]	±	
<u>3.4</u>		SafekeepingAccount	<SfkpgAcct>	[0..1]	±	
<u>3.5</u>		ClearingSegment	<ClrSgmt>	[0..1]	±	
<u>3.6</u>		NonClearingMember	<NonClrMmb>	[0..1]	±	
<u>3.7</u>		IntendedSettlementDate	<IntnddSttlmDt>	[0..1]	DateTime	
<u>3.8</u>		FinancialInstrumentIdentification	<FinInstrmId>	[1..1]	±	<u>R6</u> , <u>R7</u>
<u>3.9</u>		TradeDate	<TradDt>	[0..1]	DateTime	
<u>3.10</u>		DealPrice	<DealPric>	[0..1]	±	
<u>3.11</u>		Quantity	<Qty>	[1..1]	±	
<u>3.12</u>		Depository	<Dpstry>	[0..1]	±	
<u>3.13</u>		RemainingQuantityToBeSettled	<RmngQtyToBeSttld >	[0..1]	±	
<u>3.14</u>		SettlementAmount	<SttlmAmt>	[1..1]	±	
<u>3.15</u>		RemainingAmountToBeSettled	<RmngAmtToBeSttld >	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>4.0</u>		SupplementaryData	<SplmtryData>	[0..*]	±	<u>R12</u>

## Rules and Guidelines

### Rules

#### R1 AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.  
(Fatal) Error Code: Sw.Stds.D00008

*This Rule also impacts **PartyIdentification35Choice** Type. Please refer to 'Message Item Types' section p.1066 for additional information.*

*This Rule also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

*This Rule also impacts **PartyIdentification34Choice** Type. Please refer to 'Message Item Types' section p.1061 for additional information.*

#### R2 Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).  
(Fatal) Error Code: Sw.Stds.D00004

*This Rule also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

*This Rule also impacts **PartyIdentification34Choice** Type. Please refer to 'Message Item Types' section p.1061 for additional information.*

#### R3 DescriptionPresenceRule ☒

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or

/OtherIdentification[\*] Must be present

(Fatal) Error Code: Sw.Stds.X00192

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

#### R4 OtherIdentificationPresenceRule ☒

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

On Condition

/OtherIdentification[\*] is absent

Following Must be True

/ISIN Must be present

Or

/Description Must be present

(Fatal) Error Code: Sw.Stds.X00193

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R5 ISINPresenceRule** ☒

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

On Condition

/ISIN is absent

Following Must be True

/OtherIdentification[\*] Must be present

Or

/Description Must be present

(Fatal) Error Code: Sw.Stds.X00194

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R6 DescriptionUsageRule**

Description must be used alone as the last resort.

**R7 ISINGuideline**

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

**R8 ActiveOrHistoricCurrency** ☒

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

(Fatal) Error Code: Sw.Stds.D00006

*This Rule also impacts **Price4** Type. Please refer to 'Message Item Types' section p.1102 for additional information.*

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R9 CurrencyAmount** ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R10 ActiveCurrency** ☒

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

(Fatal) Error Code: Sw.Stds.D00005

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R11 CurrencyAmount** ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R12 SupplementaryDataRule**

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



## Guidelines

### G1 AdditionalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

*This Guideline also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

## Message Items Description

The following section identifies the elements of the **BuyInResponseV02** message definition.

### 1.0 TransactionIdentification <TxId>

**Presence:** [0..1]

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

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 2.0 BuyInResponseDetails <BuyInRspnDtls>

**Presence:** [1..1]

**Definition:** Provides response details such as a request for delay and the number of days associated to that request.

**Type:** The **BuyInResponseDetails** block is composed of the following **BuyIn3** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.1</u>		BuyInNotificationIdentification	<BuyInNtfctnId>	[1..1]	Text
<u>2.2</u>		RequestForDelayIndicator	<ReqForDelyInd>	[1..1]	Indicator
<u>2.3</u>		NumberOfDays	<NbOfDays>	[1..1]	Quantity
<u>2.4</u>		InitialQuantity	<InitlQty>	[1..1]	±
<u>2.5</u>		CoveredQuantity	<CvrdQty>	[1..1]	±
<u>2.6</u>		UncoveredQuantity	<UcvrQty>	[1..1]	±

#### 2.1 BuyInNotificationIdentification <BuyInNtfctnId>

**Presence:** [1..1]

**Definition:** Indicates the reference of the BuyInNotification message.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 2.2 RequestForDelayIndicator <ReqForDelyInd>

**Presence:** [1..1]

**Definition:** Specific continuous net settlement case where the central counterparty can call for buy-in at a date anterior to "theoretical" buy-in date, the clearing member may request a delay.

**Data Type:** One of the following **YesNoIndicator** values must be used:

MeaningWhenTrue: Yes

MeaningWhenFalse: No

## 2.3 NumberOfDays <NbOfDays>

**Presence:** [1..1]

**Definition:** Number of days associated to the request for delay.

**Data Type:** Number

**Format:** fractionDigits: 0

totalDigits: 18

## 2.4 InitialQuantity <InitlQty>

**Presence:** [1..1]

**Definition:** Buy in quantity called initially by the central counterparty.

**Type:** This message item is composed of one of the following **FinancialInstrumentQuantity1Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Unit	<Unit>	[1..1]	Quantity
Or	FaceAmount	<FaceAmt>	[1..1]	Amount
Or}	AmortisedValue	<AmtsdVal>	[1..1]	Amount

For additional Type information, please refer to **FinancialInstrumentQuantity1Choice** p.1113 in 'Message Item Types' section.

## 2.5 CoveredQuantity <CvrdQty>

**Presence:** [1..1]

**Definition:** Quantity amount covered by the clearing member after notification.

**Type:** This message item is composed of one of the following **FinancialInstrumentQuantity1Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Unit	<Unit>	[1..1]	Quantity
Or	FaceAmount	<FaceAmt>	[1..1]	Amount
Or}	AmortisedValue	<AmtsdVal>	[1..1]	Amount

For additional Type information, please refer to **FinancialInstrumentQuantity1Choice** p.1113 in 'Message Item Types' section.

## 2.6 UncoveredQuantity <UcvrQty>

**Presence:** [1..1]

**Definition:** Quantity amount non covered by the clearing member after notification (this is, new buy in amount to be executed).

**Type:** This message item is composed of one of the following **FinancialInstrumentQuantity1Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Unit	<Unit>	[1..1]	Quantity
Or	FaceAmount	<FaceAmt>	[1..1]	Amount
Or }	AmortisedValue	<AmtsdVal>	[1..1]	Amount

For additional Type information, please refer to **FinancialInstrumentQuantity1Choice** p.1113 in 'Message Item Types' section.

### 3.0 OriginalSettlementObligationDetails <OrgnlSttlmOblgtnDtls>

**Presence:** [0..1]

**Definition:** Provides details about the original settlement obligation that did not settle and for which the buy in process will be launched.

**Type:** The *OriginalSettlementObligationDetails* block is composed of the following *SettlementObligation6* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>3.1</u>		CSDTransactionIdentification	<CSDTxId>	[0..1]	Text
<u>3.2</u>		CentralCounterpartyTransactionIdentification	<CntrlCtrPtyTxId>	[0..1]	Text
<u>3.3</u>		DeliveryAccount	<DlvryAcct>	[0..1]	±
<u>3.4</u>		SafekeepingAccount	<SfkpgAcct>	[0..1]	±
<u>3.5</u>		ClearingSegment	<ClrSgmt>	[0..1]	±
<u>3.6</u>		NonClearingMember	<NonClrMmb>	[0..1]	±
<u>3.7</u>		IntendedSettlementDate	<IntnddSttlmDt>	[0..1]	DateTime
<u>3.8</u>		FinancialInstrumentIdentification	<FinInstrmId>	[1..1]	±
<u>3.9</u>		TradeDate	<TradDt>	[0..1]	DateTime
<u>3.10</u>		DealPrice	<DealPric>	[0..1]	±
<u>3.11</u>		Quantity	<Qty>	[1..1]	±
<u>3.12</u>		Depository	<Dpstry>	[0..1]	±
<u>3.13</u>		RemainingQuantityToBeSettled	<RmngQtyToBeSttld>	[0..1]	±
<u>3.14</u>		SettlementAmount	<SttlmAmt>	[1..1]	±
<u>3.15</u>		RemainingAmountToBeSettled	<RmngAmtToBeSttld>	[0..1]	±

#### 3.1 CSDTransactionIdentification <CSDTxId>

**Presence:** [0..1]

**Definition:** Last reference given by the settlement platform (this is the central securities depository) to the transaction (non settled instruction).

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 3.2 CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>

**Presence:** [0..1]

**Definition:** Reference of the transaction (non settled instruction) given by the central counterparty.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 3.3 DeliveryAccount <DlvryAcct>

**Presence:** [0..1]

**Definition:** An account opened by the central counterparty in the name of the clearing member within the account structure, for settlement purposes (gives information about the clearing member account at central counterparty).

**Type:** This message item is composed of the following *SecuritiesAccount19* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Type	<Tp>	[0..1]	
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to *SecuritiesAccount19* p.850 in 'Message Item Types' section.

### 3.4 SafekeepingAccount <SfkpgAcct>

**Presence:** [0..1]

**Definition:** Clearing member account at the central securities depository.

**Type:** This message item is composed of the following *SecuritiesAccount19* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Type	<Tp>	[0..1]	
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to *SecuritiesAccount19* p.850 in 'Message Item Types' section.

### 3.5 ClearingSegment <ClrSgmt>

**Presence:** [0..1]

**Definition:** Clearing organisation that will clear the trade.

Note: This field allows clearing member firm to segregate flows coming from clearing counterparty's clearing system. Indeed, clearing member firms receive messages from the same system (same sender) and this field allows them to know if the message is related to equities or derivatives.

**Type:** This message item is composed of one of the following *PartyIdentification35Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	BIC	<BIC>	[1..1]	Identifier
Or}	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to **PartyIdentification35Choice** p.1066 in 'Message Item Types' section.

### 3.6 NonClearingMember <NonClrMmb>

**Presence:** [0..1]

**Definition:** Provides the identification for the non-clearing member and account.

**Type:** This message item is composed of the following **PartyIdentificationAndAccount31** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	AlternateIdentification	<AltrnId>	[0..1]	
	AdditionalInformation	<AddtlInf>	[0..1]	
	ClearingAccount	<ClrAcct>	[0..1]	

For additional Type information, please refer to **PartyIdentificationAndAccount31** p.1081 in 'Message Item Types' section.

### 3.7 IntendedSettlementDate <IntnddSttlmDt>

**Presence:** [0..1]

**Definition:** Provides the intended settlement date of the position.

**Data Type:** ISODate

### 3.8 FinancialInstrumentIdentification <FinInstrmId>

**Presence:** [1..1]

**Impacted by:** R6, R7

**Definition:** Provides details about the security identification.

**Type:** This message item is composed of the following **SecurityIdentification14** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	ISIN	<ISIN>	[0..1]	Identifier
	OtherIdentification	<OthrId>	[0..*]	
	Description	<Desc>	[0..1]	Text

For additional Type information, please refer to **SecurityIdentification14** p.1110 in 'Message Item Types' section.

**Rule(s):** DescriptionPresenceRule ☒

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.  
(Fatal) Error Code: Sw.Stds.X00192

DescriptionUsageRule

Description must be used alone as the last resort.

ISINGuideline

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

ISINPresenceRule ☒

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.  
(Fatal) Error Code: Sw.Stds.X00194

OtherIdentificationPresenceRule ☒

If OtherIdentification is not present then either ISIN or Description must be present.  
(Fatal) Error Code: Sw.Stds.X00193

### 3.9 TradeDate <TradDt>

**Presence:** [0..1]

**Definition:** Provides the trade date.

**Data Type:** ISODate

### 3.10 DealPrice <DealPric>

**Presence:** [0..1]

**Definition:** Provides the price of the trade.

**Type:** This message item is composed of the following **Price4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Value	<Val>	[1..1]	
	Type	<Tp>	[0..1]	Code

For additional Type information, please refer to **Price4** p.1102 in 'Message Item Types' section.

### 3.11 Quantity <Qty>

**Presence:** [1..1]

**Definition:** Provides the quantity of the trade.

**Type:** This message item is composed of one of the following **FinancialInstrumentQuantity1Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Unit	<Unit>	[1..1]	Quantity
Or	FaceAmount	<FaceAmt>	[1..1]	Amount
Or }	AmortisedValue	<AmtsdVal>	[1..1]	Amount

For additional Type information, please refer to **FinancialInstrumentQuantity1Choice** p.1113 in 'Message Item Types' section.

### 3.12 Depository <Dpstry>

**Presence:** [0..1]

**Definition:** Place where settlement of the securities takes place.

**Type:** This message item is composed of one of the following **PartyIdentification34Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	BIC	<BIC>	[1..1]	Identifier
Or	NameAndAddress	<NmAndAdr>	[1..1]	
Or}	Country	<Ctry>	[1..1]	Code

For additional Type information, please refer to **PartyIdentification34Choice** p.1061 in 'Message Item Types' section.

### 3.13 RemainingQuantityToBeSettled <RmngQtyToBeSttld>

**Presence:** [0..1]

**Definition:** Provides the remaining quantity to be settled.

**Type:** This message item is composed of one of the following **FinancialInstrumentQuantity1Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Unit	<Unit>	[1..1]	Quantity
Or	FaceAmount	<FaceAmt>	[1..1]	Amount
Or}	AmortisedValue	<AmtdVal>	[1..1]	Amount

For additional Type information, please refer to **FinancialInstrumentQuantity1Choice** p.1113 in 'Message Item Types' section.

### 3.14 SettlementAmount <SttlmAmt>

**Presence:** [1..1]

**Definition:** Provides the amount to be settled.

**Type:** This message item is composed of the following **AmountAndDirection27** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Amount	<Amt>	[1..1]	Amount
	CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code
	OriginalCurrencyAndOrderedAmount	<OrgnlCcyAndOrdrdAmt>	[0..1]	Amount
	ForeignExchangeDetails	<FXDtls>	[0..1]	

For additional Type information, please refer to **AmountAndDirection27** p.874 in 'Message Item Types' section.

### 3.15 RemainingAmountToBeSettled <RmngAmtToBeSttld>

**Presence:** [0..1]

**Definition:** Provides the remaining amount to be settled.

**Type:** This message item is composed of the following *AmountAndDirection27* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Amount	<Amt>	[1..1]	Amount
	CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code
	OriginalCurrencyAndOrderedAmount	<OrgnlCcyAndOrdrdAmt>	[0..1]	Amount
	ForeignExchangeDetails	<FXDtls>	[0..1]	

For additional Type information, please refer to *AmountAndDirection27* p.874 in 'Message Item Types' section.

### 4.0 SupplementaryData <SplmtryData>

**Presence:** [0..\*]

**Impacted by:** R12

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

**Type:** This message item is composed of the following *SupplementaryData1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PlaceAndName	<PlcAndNm>	[0..1]	Text
	Envelope	<Envlp>	[1..1]	

For additional Type information, please refer to *SupplementaryData1* p.1034 in 'Message Item Types' section.

**Rule(s):** SupplementaryDataRule

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

## Business Example

### Description

On the 31 October 2011, the clearing member 00000528 sends to central counterparty LCHCLNTSA a Buy in Response (secl.008.001.02) in response to a previously received Buy in notification message. Note: The use of this message is not mandatory and will depend on the rules set out by central counterparty.

#### Buy In Response details

Buy In Notification identification: BuyInNotification1

Request for delay: true

Number of days: 2

Initial Quantity: 100

Covered Quantity: 60

Uncovered Quantity: 40

#### Original Settlement Obligation details

Security Identification: FR0010918292

Quantity: 100



Settlement Amount: EUR 4560

## XML Instance

```
<BuyInRspn>
  <BuyInRspnDtls>
    <BuyInNtfctnId>BuyInNotification1</BuyInNtfctnId>
    <ReqForDelyInd>true</ReqForDelyInd>
    <NbOfDays>2</NbOfDays>
    <InitlQty>
      <Unit>100</Unit>
    </InitlQty>
    <CvrdQty>
      <Unit>60</Unit>
    </CvrdQty>
    <UcvrQty>
      <Unit>40</Unit>
    </UcvrQty>
  </BuyInRspnDtls>
  <OrgnlSttlmOblgtnDtls>
    <FinInstrmId>
      <ISIN>FR0010918292</ISIN>
    </FinInstrmId>
    <Qty>
      <Unit>100</Unit>
    </Qty>
    <SttlmAmt>
      <Amt Ccy="EUR">4560</Amt>
    </SttlmAmt>
  </OrgnlSttlmOblgtnDtls>
</BuyInRspn>
```

## MX secl.009.001.02 BuyInConfirmationV02

### Message Functionality

#### Scope

The Buy In Confirmation message is sent by the central counterparty (CCP) to the clearing member to confirm the details of the transaction resulting from the buy in.

The ISO 20022 Business Application Header must be used.

#### Usage

The Buy In Confirmation message is sent by the central counterparty (CCP) to confirm the details of the buy in transaction.

#### Outline

The BuyInConfirmation message is composed of the following message building blocks:

##### A.TransactionIdentification

This building block is optional and non repetitive. It provides the unambiguous identification of the transaction as known by the instructing party.

##### B.ClearingMember

This building block is mandatory and non repetitive. It contains all information required to identify the Clearing Member (using a BIC or a proprietary identification).

##### C.BuyInDetails

This building block is mandatory and non repetitive. It contains the following elements:

**C.1 BuyInNotificationIdentification.** This element is optional and non repetitive. It is the identification of the buy in notification allocated by the central counterparty.

**C.2 BuyInIdentification.** This element is mandatory and non repetitive. It is the identification of the buy in allocated by the central counterparty.

**C.3 Date.** This element is mandatory and non repetitive. It is the date of the buy in.

**C.4 Price.** This element is optional and non repetitive. It is the price of the buy confirmed by the central counterparty.

**C.5 SecuritiesBuyIn.** This element is optional and non repetitive. It contains the elements related to the securities that the central counterparty had to buy in the context of the buy-in process.

**C.6 RequiredCashCompensation.** This element is optional and non repetitive. It contains the details about the cash compensation required, in case the central counterparty could not buy the securities to cover the trade(s) that failed.

##### D.OriginalSettlementObligation

This building block is optional and non repetitive. It provides details about the original settlement obligation that did not settle and for which the buy in process will be launched.

##### E.SupplementaryData

This building block is optional and repetitive. It allows to provide additional information that cannot be captured in the structured elements and/or any other specific block.

## Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<BuyInConf>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.0</u>		TransactionIdentification	<TxId>	[0..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		ClearingMember	<ClrMmb>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.0</u>		BuyInDetails	<BuyInDtls>	[1..1]		
<u>3.1</u>		BuyInNotificationIdentification	<BuyInNtfctnId>	[0..1]	Text	
<u>3.2</u>		BuyInIdentification	<BuyInId>	[1..1]	Text	
<u>3.3</u>		Date	<Dt>	[1..1]	DateTime	
<u>3.4</u>		Price	<Pric>	[0..1]	±	
<u>3.5</u>		SecuritiesBuyIn	<SctiesBuyIn>	[0..1]		
<u>3.6</u>		Depository	<Dpstry>	[1..1]	±	
<u>3.7</u>		SettlementAmount	<SttlmAmt>	[1..1]		
<u>3.8</u>		Amount	<Amt>	[1..1]	Amount	☑ <u>R2</u> , ☑ <u>R4</u>
<u>3.9</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<u>3.10</u>		Fees	<Fees>	[0..1]		
<u>3.11</u>		Amount	<Amt>	[1..1]	Amount	☑ <u>R2</u> , ☑ <u>R4</u>
<u>3.12</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<u>3.13</u>		RequiredCashCompensation	<ReqrdCshCompstn>	[0..1]		
<u>3.14</u>		SettlementAmount	<SttlmAmt>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.15</u>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> <u>R2</u> , <input checked="" type="checkbox"/> <u>R4</u>
<u>3.16</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<u>3.17</u>		Fees	<Fees>	[0..1]		
<u>3.18</u>		Amount	<Amt>	[1..1]	Amount	<input checked="" type="checkbox"/> <u>R2</u> , <input checked="" type="checkbox"/> <u>R4</u>
<u>3.19</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code	
<u>3.20</u>		ValueDate	<ValDt>	[0..1]	DateTime	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>4.0</u>		OriginalSettlementObligation	<OrgnlSttlmOblgtn>	[0..1]		
<u>4.1</u>		CSDTransactionIdentification	<CSDTxId>	[0..1]	Text	
<u>4.2</u>		CentralCounterpartyTransactionIdentification	<CntrlCtrPtyTxId>	[0..1]	Text	
<u>4.3</u>		DeliveryAccount	<DlvryAcct>	[0..1]	±	
<u>4.4</u>		SafekeepingAccount	<SfkpgAcct>	[0..1]	±	
<u>4.5</u>		ClearingSegment	<ClrSgmt>	[0..1]	±	
<u>4.6</u>		NonClearingMember	<NonClrMmb>	[0..1]	±	
<u>4.7</u>		IntendedSettlementDate	<IntnddSttlmDt>	[0..1]	DateTime	
<u>4.8</u>		FinancialInstrumentIdentification	<FinInstrmId>	[1..1]	±	<u>R8</u> , <u>R9</u>
<u>4.9</u>		TradeDate	<TradDt>	[0..1]	DateTime	
<u>4.10</u>		DealPrice	<DealPric>	[0..1]	±	
<u>4.11</u>		Quantity	<Qty>	[1..1]	±	
<u>4.12</u>		Depository	<Dpstry>	[0..1]	±	
<u>4.13</u>		RemainingQuantityToBeSettled	<RmngQtyToBeSttld>	[0..1]	±	
<u>4.14</u>		SettlementAmount	<SttlmAmt>	[1..1]	±	
<u>4.15</u>		RemainingAmountToBeSettled	<RmngAmtToBeSttld>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
5.0		SupplementaryData	<SplmtryData>	[0..*]	±	R12

## Rules and Guidelines

### Rules

#### R1 AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00008

*This Rule also impacts **PartyIdentification35Choice** Type. Please refer to 'Message Item Types' section p.1066 for additional information.*

*This Rule also impacts **PartyIdentification34Choice** Type. Please refer to 'Message Item Types' section p.1061 for additional information.*

*This Rule also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

#### R2 ActiveOrHistoricCurrency ☒

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

(Fatal) Error Code: Sw.Stds.D00006

*This Rule also impacts **Price4** Type. Please refer to 'Message Item Types' section p.1102 for additional information.*

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

#### R3 Country ☒

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

(Fatal) Error Code: Sw.Stds.D00004

*This Rule also impacts **PartyIdentification34Choice** Type. Please refer to 'Message Item Types' section p.1061 for additional information.*

*This Rule also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

#### R4 CurrencyAmount ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R5 DescriptionPresenceRule** ☒

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or

/OtherIdentification[\*] Must be present

(Fatal) Error Code: Sw.Stds.X00192

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R6 OtherIdentificationPresenceRule** ☒

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

On Condition

/OtherIdentification[\*] is absent

Following Must be True

/ISIN Must be present

Or

/Description Must be present

(Fatal) Error Code: Sw.Stds.X00193

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R7 ISINPresenceRule** ☒

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

On Condition

/ISIN is absent

Following Must be True

/OtherIdentification[\*] Must be present

Or

/Description Must be present

(Fatal) Error Code: Sw.Stds.X00194

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R8 DescriptionUsageRule**

Description must be used alone as the last resort.

**R9 ISINGuideline**

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

**R10 CurrencyAmount** ☒

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

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R11 ActiveCurrency** ☒

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

(Fatal) Error Code: Sw.Stds.D00005

This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.

#### **R12** SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

## **Guidelines**

### **G1** AdditionalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

This Guideline also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.

## **Message Items Description**

The following section identifies the elements of the **BuyInConfirmationV02** message definition.

### **1.0 TransactionIdentification <TxId>**

**Presence:** [0..1]

**Definition:** Unambiguous identification of the transaction as known by the instructing party.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### **2.0 ClearingMember <ClrMmb>**

**Presence:** [1..1]

**Definition:** Provides the identification of the clearing member (individual clearing member or general clearing member).

**Type:** This message item is composed of one of the following **PartyIdentification35Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	BIC	<BIC>	[1..1]	Identifier
Or }	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to **PartyIdentification35Choice** p.1066 in 'Message Item Types' section.

### **3.0 BuyInDetails <BuyInDtls>**

**Presence:** [1..1]

**Definition:** Provides the buy in details.

**Type:** The **BuyInDetails** block is composed of the following **BuyIn2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>3.1</u>		BuyInNotificationIdentification	<BuyInNtfctnId>	[0..1]	Text
<u>3.2</u>		BuyInIdentification	<BuyInId>	[1..1]	Text
<u>3.3</u>		Date	<Dt>	[1..1]	DateTime

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">3.4</a>		Price	<Pric>	[0..1]	±
<a href="#">3.5</a>		SecuritiesBuyIn	<SctiesBuyIn>	[0..1]	
<a href="#">3.13</a>		RequiredCashCompensation	<ReqrnCshCompstn>	[0..1]	

### 3.1 BuyInNotificationIdentification <BuyInNtfctnId>

**Presence:** [0..1]

**Definition:** Indicates the reference of the BuyInNotification message.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 3.2 BuyInIdentification <BuyInId>

**Presence:** [1..1]

**Definition:** Indicates the reference id of the buy in.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 3.3 Date <Dt>

**Presence:** [1..1]

**Definition:** Provides the date at which the buy occurred.

**Data Type:** ISODate

### 3.4 Price <Pric>

**Presence:** [0..1]

**Definition:** Provides the price of the buy-in.

**Type:** This message item is composed of the following **Price4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Value	<Val>	[1..1]	
	Type	<Tp>	[0..1]	Code

For additional Type information, please refer to **Price4** p.1102 in 'Message Item Types' section.

### 3.5 SecuritiesBuyIn <SctiesBuyIn>

**Presence:** [0..1]

**Definition:** Specifies the elements related to the securities that the central counterparty had to buy in the context of the buy-in process.

**Type:** This message item is composed of the following **SecuritiesCompensation1** element(s):



Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">3.6</a>		Depository	<Dpstry>	[1..1]	±
<a href="#">3.7</a>		SettlementAmount	<SttlmAmt>	[1..1]	
<a href="#">3.10</a>		Fees	<Fees>	[0..1]	

### 3.6 Depository <Dpstry>

**Presence:** [1..1]

**Definition:** Place where settlement of the securities takes place.

**Type:** This message item is composed of one of the following *PartyIdentification34Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	BIC	<BIC>	[1..1]	Identifier
Or	NameAndAddress	<NmAndAdr>	[1..1]	
Or }	Country	<Ctry>	[1..1]	Code

For additional Type information, please refer to *PartyIdentification34Choice* p.1061 in 'Message Item Types' section.

### 3.7 SettlementAmount <SttlmAmt>

**Presence:** [1..1]

**Definition:** Provides the total amount of money to be settled.

**Type:** This message item is composed of the following *AmountAndDirection20* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">3.8</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">3.9</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code

### 3.8 Amount <Amt>

**Synonym(s):** :19a: (ISO 15022)

**Presence:** [1..1]

**Impacted by:** ☒ R2, ☒ R4

**Definition:** Total amount that needs to be settled.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by *ActiveOrHistoricCurrencyCode*.

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

**3.9 CreditDebitIndicator <CdtDbtInd>****Synonym(s):** :19A::4!c\[[N] (ISO 15022)**Presence:** [0..1]**Definition:** Indicates whether an entry is a credit or a debit.**Data Type:** Code

When this message item is present, one of the following **CreditDebitCode** values must be used:

Code	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

**3.10 Fees <Fees>****Presence:** [0..1]**Definition:** Amount of money related to the fees for the securities compensation.**Type:** This message item is composed of the following **AmountAndDirection20** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>3.11</u>		Amount	<Amt>	[1..1]	Amount
<u>3.12</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code

**3.11 Amount <Amt>****Synonym(s):** :19a: (ISO 15022)**Presence:** [1..1]**Impacted by:** ☒ R2, ☒ R4**Definition:** Total amount that needs to be settled.**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

**3.12 CreditDebitIndicator <CdtDbtInd>****Synonym(s):** :19A::4!c\\[N] (ISO 15022)**Presence:** [0..1]**Definition:** Indicates whether an entry is a credit or a debit.**Data Type:** Code*When this message item is present, one of the following **CreditDebitCode** values must be used:*

Code	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

**3.13 RequiredCashCompensation <ReqrdCshCompstn>****Presence:** [0..1]**Definition:** Provides details about the cash compensation required, in case the central counterparty could not buy the securities to cover the trade(s) that failed.**Type:** *This message item is composed of the following **CashCompensation1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>3.14</u>		SettlementAmount	<SttlmAmt>	[1..1]	
<u>3.17</u>		Fees	<Fees>	[0..1]	
<u>3.20</u>		ValueDate	<ValDt>	[0..1]	DateTime

**3.14 SettlementAmount <SttlmAmt>****Presence:** [1..1]**Definition:** Provides the original amount to be settled.**Type:** *This message item is composed of the following **AmountAndDirection20** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">3.15</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">3.16</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code

### 3.15 Amount <Amt>

**Synonym(s):** :19a: (ISO 15022)

**Presence:** [1..1]

**Impacted by:** ☒ R2, ☒ R4

**Definition:** Total amount that needs to be settled.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

### 3.16 CreditDebitIndicator <CdtDbtInd>

**Synonym(s):** :19A::4!c\\[N] (ISO 15022)

**Presence:** [0..1]

**Definition:** Indicates whether an entry is a credit or a debit.

**Data Type:** Code

*When this message item is present, one of the following **CreditDebitCode** values must be used:*

Code	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

### 3.17 Fees <Fees>

**Presence:** [0..1]

**Definition:** Amount of fees linked to the cash compensation process.

**Type:** This message item is composed of the following **AmountAndDirection20** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>3.18</u>		Amount	<Amt>	[1..1]	Amount
<u>3.19</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code

### 3.18 Amount <Amt>

**Synonym(s):** :19a: (ISO 15022)

**Presence:** [1..1]

**Impacted by:** ☒ R2, ☒ R4

**Definition:** Total amount that needs to be settled.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

### 3.19 CreditDebitIndicator <CdtDbtInd>

**Synonym(s):** :19A::4!c\\[N] (ISO 15022)

**Presence:** [0..1]

**Definition:** Indicates whether an entry is a credit or a debit.

**Data Type:** Code

When this message item is present, one of the following **CreditDebitCode** values must be used:

Code	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

### 3.20 ValueDate <ValDt>

**Presence:** [0..1]

**Definition:** Indicates the value date of the cash compensation.

**Data Type:** ISODate

## 4.0 OriginalSettlementObligation <OrgnSttlmOblgtn>

**Presence:** [0..1]

**Definition:** Provides details about the original settlement obligation that did not settle and for which the buy in process will be launched.

**Type:** The *OriginalSettlementObligation* block is composed of the following *SettlementObligation6* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
4.1		CSDTransactionIdentification	<CSDTxId>	[0..1]	Text
4.2		CentralCounterpartyTransactionIdentification	<CntrlCtrPtyTxId>	[0..1]	Text
4.3		DeliveryAccount	<DlvryAcct>	[0..1]	±
4.4		SafekeepingAccount	<SfkpgAcct>	[0..1]	±
4.5		ClearingSegment	<ClrSgmt>	[0..1]	±
4.6		NonClearingMember	<NonClrMmb>	[0..1]	±
4.7		IntendedSettlementDate	<IntddSttlmDt>	[0..1]	DateTime
4.8		FinancialInstrumentIdentification	<FinInstrmId>	[1..1]	±
4.9		TradeDate	<TradDt>	[0..1]	DateTime
4.10		DealPrice	<DealPric>	[0..1]	±
4.11		Quantity	<Qty>	[1..1]	±
4.12		Depository	<Dpstry>	[0..1]	±
4.13		RemainingQuantityToBeSettled	<RmngQtyToBeSttld>	[0..1]	±
4.14		SettlementAmount	<SttlmAmt>	[1..1]	±
4.15		RemainingAmountToBeSettled	<RmngAmtToBeSttld>	[0..1]	±

### 4.1 CSDTransactionIdentification <CSDTxId>

**Presence:** [0..1]

**Definition:** Last reference given by the settlement platform (this is the central securities depository) to the transaction (non settled instruction).

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 4.2 CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>

**Presence:** [0..1]

**Definition:** Reference of the transaction (non settled instruction) given by the central counterparty.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 4.3 DeliveryAccount <DlvryAcct>

**Presence:** [0..1]

**Definition:** An account opened by the central counterparty in the name of the clearing member within the account structure, for settlement purposes (gives information about the clearing member account at central counterparty).

**Type:** This message item is composed of the following *SecuritiesAccount19* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Type	<Tp>	[0..1]	
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to *SecuritiesAccount19* p.850 in 'Message Item Types' section.

### 4.4 SafekeepingAccount <SfkpgAcct>

**Presence:** [0..1]

**Definition:** Clearing member account at the central securities depository.

**Type:** This message item is composed of the following *SecuritiesAccount19* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Type	<Tp>	[0..1]	
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to *SecuritiesAccount19* p.850 in 'Message Item Types' section.

### 4.5 ClearingSegment <ClrSgmt>

**Presence:** [0..1]

**Definition:** Clearing organisation that will clear the trade.

Note: This field allows clearing member firm to segregate flows coming from clearing counterparty's clearing system. Indeed, clearing member firms receive messages from the same system (same sender) and this field allows them to know if the message is related to equities or derivatives.

**Type:** This message item is composed of one of the following *PartyIdentification35Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	BIC	<BIC>	[1..1]	Identifier
Or}	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to *PartyIdentification35Choice* p.1066 in 'Message Item Types' section.

## 4.6 NonClearingMember <NonClrMmb>

**Presence:** [0..1]

**Definition:** Provides the identification for the non-clearing member and account.

**Type:** This message item is composed of the following *PartyIdentificationAndAccount31* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	AlternateIdentification	<AltrnId>	[0..1]	
	AdditionalInformation	<AddtlInf>	[0..1]	
	ClearingAccount	<ClrAcct>	[0..1]	

For additional Type information, please refer to *PartyIdentificationAndAccount31* p.1081 in 'Message Item Types' section.

## 4.7 IntendedSettlementDate <IntnddSttlmDt>

**Presence:** [0..1]

**Definition:** Provides the intended settlement date of the position.

**Data Type:** ISODate

## 4.8 FinancialInstrumentIdentification <FinInstrmId>

**Presence:** [1..1]

**Impacted by:** R8, R9

**Definition:** Provides details about the security identification.

**Type:** This message item is composed of the following *SecurityIdentification14* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	ISIN	<ISIN>	[0..1]	Identifier
	OtherIdentification	<OthrId>	[0..*]	
	Description	<Desc>	[0..1]	Text

For additional Type information, please refer to *SecurityIdentification14* p.1110 in 'Message Item Types' section.



**Rule(s):** DescriptionPresenceRule ☒

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.  
(Fatal) Error Code: Sw.Stds.X00192

## DescriptionUsageRule

Description must be used alone as the last resort.

## ISINGuideline

When a ISIN code exist. It is strongly recommended that the ISIN be used.

ISINPresenceRule ☒

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.  
(Fatal) Error Code: Sw.Stds.X00194

OtherIdentificationPresenceRule ☒

If OtherIdentification is not present then either ISIN or Description must be present.  
(Fatal) Error Code: Sw.Stds.X00193

**4.9 TradeDate <TradDt>**

**Presence:** [0..1]

**Definition:** Provides the trade date.

**Data Type:** ISODate

**4.10 DealPrice <DealPric>**

**Presence:** [0..1]

**Definition:** Provides the price of the trade.

**Type:** This message item is composed of the following **Price4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Value	<Val>	[1..1]	
	Type	<Tp>	[0..1]	Code

For additional Type information, please refer to **Price4** p.1102 in 'Message Item Types' section.

**4.11 Quantity <Qty>**

**Presence:** [1..1]

**Definition:** Provides the quantity of the trade.

**Type:** This message item is composed of one of the following **FinancialInstrumentQuantity1Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Unit	<Unit>	[1..1]	Quantity
Or	FaceAmount	<FaceAmt>	[1..1]	Amount
Or }	AmortisedValue	<AmtsdVal>	[1..1]	Amount

For additional Type information, please refer to [FinancialInstrumentQuantity1Choice](#) p.1113 in 'Message Item Types' section.

## 4.12 Depository <Dpstry>

**Presence:** [0..1]

**Definition:** Place where settlement of the securities takes place.

**Type:** This message item is composed of one of the following [PartyIdentification34Choice](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	BIC	<BIC>	[1..1]	Identifier
Or	NameAndAddress	<NmAndAdr>	[1..1]	
Or}	Country	<Ctry>	[1..1]	Code

For additional Type information, please refer to [PartyIdentification34Choice](#) p.1061 in 'Message Item Types' section.

## 4.13 RemainingQuantityToBeSettled <RmngQtyToBeSttld>

**Presence:** [0..1]

**Definition:** Provides the remaining quantity to be settled.

**Type:** This message item is composed of one of the following [FinancialInstrumentQuantity1Choice](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Unit	<Unit>	[1..1]	Quantity
Or	FaceAmount	<FaceAmt>	[1..1]	Amount
Or}	AmortisedValue	<AmtsdVal>	[1..1]	Amount

For additional Type information, please refer to [FinancialInstrumentQuantity1Choice](#) p.1113 in 'Message Item Types' section.

## 4.14 SettlementAmount <SttlmAmt>

**Presence:** [1..1]

**Definition:** Provides the amount to be settled.

**Type:** This message item is composed of the following [AmountAndDirection27](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Amount	<Amt>	[1..1]	Amount
	CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code
	OriginalCurrencyAndOrderedAmount	<OrgnlCcyAndOrdrdAmt>	[0..1]	Amount
	ForeignExchangeDetails	<FXDtls>	[0..1]	

For additional Type information, please refer to [AmountAndDirection27](#) p.874 in 'Message Item Types' section.

#### 4.15 RemainingAmountToBeSettled <RmngAmtToBeSttld>

**Presence:** [0..1]

**Definition:** Provides the remaining amount to be settled.

**Type:** This message item is composed of the following *AmountAndDirection27* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Amount	<Amt>	[1..1]	Amount
	CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code
	OriginalCurrencyAndOrderedAmount	<OrgnlCcyAndOrdrdAmt>	[0..1]	Amount
	ForeignExchangeDetails	<FXDtls>	[0..1]	

For additional Type information, please refer to *AmountAndDirection27* p.874 in 'Message Item Types' section.

#### 5.0 SupplementaryData <SplmtryData>

**Presence:** [0..\*]

**Impacted by:** R12

**Definition:** Additional information that can not be captured in the structured fields and/or any other specific block.

**Type:** This message item is composed of the following *SupplementaryData1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PlaceAndName	<PlcAndNm>	[0..1]	Text
	Envelope	<Envlp>	[1..1]	

For additional Type information, please refer to *SupplementaryData1* p.1034 in 'Message Item Types' section.

**Rule(s):** SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

### Business Example

#### Description

On 2 November 2011, the central counterparty LCHCLNTSA sends to clearing member 00000528 a Buy in Confirmation (secl.009.001.02) to confirm the buy in transaction that was completed to cover the failed transaction.

#### Transaction details

Transaction identification: BuyInConfirmation1

Clearing member: 00000528

#### Buy In details

Buy In Notification identification: BuyInNotification1

Buy In Identification: BuyInId1

Date: 2 November

Depository: SICVFRPP

Settlement Amount: EUR 1900

Debit indicator: True

Fees: EUR 25

Debit indicator: True

## XML Instance

```
<BuyInConf>
  <TxId>BuyInConfirmation1</TxId>
  <ClrMmb>
    <PrtryId>
      <Id>00000528</Id>
      <Issr>LCHCLNTSA</Issr>
    </PrtryId>
  </ClrMmb>
  <BuyInDtls>
    <BuyInNtfctnId>BuyInNotification1</BuyInNtfctnId>
    <BuyInId>BuyInId1</BuyInId>
    <Dt>2011-11-02</Dt>
    <SctiesBuyIn>
      <Dpstry>
        <BIC>SICVFRPP</BIC>
      </Dpstry>
      <SttlmAmt>
        <Amt Ccy="EUR">1900</Amt>
        <CdtDbtInd>DBIT</CdtDbtInd>
      </SttlmAmt>
      <Fees>
        <Amt Ccy="EUR">25</Amt>
        <CdtDbtInd>DBIT</CdtDbtInd>
      </Fees>
    </SctiesBuyIn>
  </BuyInDtls>
</BuyInConf>
```

## MX secl.010.001.02 SettlementObligationReportV02

### Message Functionality

#### Scope

The SettlementObligationReport message is sent by the central counterparty (CCP) to a clearing member to report on the settlement obligation that will be submitted for settlement.

The ISO 20022 Business Application Header must be used.

#### Usage

The SettlementObligationReport message may also be sent to a third party processing the settlement obligation(s) on behalf of more than one clearing member.

The Settlement Obligation Report message is provided per delivery account and per instrument. The report can be provided for one specific delivering party or one specific receiving party. It can also be generated per non clearing member.

#### Outline

The SettlementObligationReport message is composed of the following message building blocks:

#### A.ReportParameters

This building block is mandatory and non repetitive. It contains general information related to the report. It includes following elements:

**A.1 ReportIdentification.** This element is mandatory. It is the unique identification of the report.

**A.2 ReportDateAndTime.** This element is mandatory. It provides the date and time of the report.

#### B.Pagination

This building block is mandatory and non repetitive. It gives the page number of the message (within a report) and continuation indicator to indicate that the report is to continue or that the message is the last page of the report.

#### C.ClearingMember

This building block is optional and non repetitive. It contains all information required to identify the Clearing Member (using a BIC or a proprietary identification).

#### D.ClearingSegment

This building block is optional and non repetitive. This is the Clearing organisation that will clear the trade. Note: This field allows clearing member firm to segregate flows coming from the clearing counterparty's clearing system. Indeed, clearing member firms may receive messages from the same system (same sender) and this field allows them to know if the message is related to equities or derivatives for example.

#### E.DeliveryAccount

This building block is mandatory and non repetitive. Provides the identification of the account used for netting. This is an account opened by the central counterparty in the name of the clearing member or its settlement agent within the account structure, for settlement purposes (gives information about the clearing member/its settlement agent account at the central securities depository).

#### F.ReportDetails

This building block is mandatory and repetitive. It contains following elements:

- the identification of the non clearing member (depending on the type of report that is sent)

- the detailed characteristics of all obligations listed in the report.

## G.SettlementParties

This building block is optional and non repetitive. It provides details about the parties involved in the settlement chain, either the delivering settlement parties or the receiving settlement parties.

## H.Supplementary Data

This building block is optional and repetitive. It allows to provide additional information that cannot be captured in the structured elements and/or any other specific block.

### Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<SttlmOblgtnRpt>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.0</u>		ReportParameters	<RptParams>	[1..1]		
<u>1.1</u>		ReportIdentification	<RptId>	[1..1]	Text	
<u>1.2</u>		ReportDateAndTime	<RptDtAndTm>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		Pagination	<Pgntn>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.0</u>		ClearingMember	<ClrMmb>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>4.0</u>		ClearingSegment	<ClrSgmt>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>5.0</u>		DeliveryAccount	<DlvryAcct>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>6.0</u>		ReportDetails	<RptDtls>	[1..*]		
<u>6.1</u>		NonClearingMember	<NonClrMmb>	[0..*]	±	
<u>6.2</u>		SettlementObligationDetails	<SttlmOblgtnDtls>	[1..*]		
<u>6.3</u>		SettlementObligationIdentification	<SttlmOblgtnId>	[1..1]	Text	
<u>6.4</u>		FinancialInstrumentIdentification	<FinInstrmId>	[1..1]	±	<u>R6</u> , <u>R7</u>
<u>6.5</u>		IntendedSettlementDate	<IntnddSttlmDt>	[1..1]		
<u>6.6</u>	{ Or	Date	<Dt>	[1..1]	±	
<u>6.7</u>	Or }	DateCode	<DtCd>	[1..1]		
<u>6.8</u>	{{ Or	Code	<Cd>	[1..1]	Code	
<u>6.9</u>	Or } }	Proprietary	<Prtry>	[1..1]	±	<u>R8</u>
<u>6.10</u>		Quantity	<Qty>	[1..1]	±	
<u>6.11</u>		SettlementAmount	<SttlmAmt>	[1..1]	±	
<u>6.12</u>		PlaceOfTrade	<PlcOfTrad>	[1..1]	±	<u>R13</u>
<u>6.13</u>		TradeDate	<TradDt>	[0..1]		
<u>6.14</u>	{ Or	Date	<Dt>	[1..1]	DateTime	
<u>6.15</u>	Or }	DateCode	<DtCd>	[1..1]	Code	
<u>6.16</u>		TradingCapacity	<TradgCpcty>	[0..1]	Code	
<u>6.17</u>		ClearingAccountType	<ClrAcctTp>	[0..1]	Code	
<u>6.18</u>		SecuritiesMovementType	<SctiesMvmntTp>	[0..1]	Code	
<u>6.19</u>		Payment	<Pmt>	[1..1]	Code	
<u>6.20</u>		SettlementParties	<SttlmPties>	[0..1]		
<u>6.21</u>	{ Or	DeliveringSettlementParties	<DlvrgSttlmPties>	[0..1]		<u>R14</u>
<u>6.22</u>		Depository	<Dpstry>	[1..1]	±	
<u>6.23</u>		Party1	<Pty1>	[1..1]	±	
<u>6.24</u>		Party2	<Pty2>	[0..1]	±	
<u>6.25</u>		SecuritiesSettlementSystem	<SctiesSttlmSys>	[0..1]	Text	
<u>6.26</u>	Or }	ReceivingSettlementParties	<RcvgSttlmPties>	[0..1]		<u>R15</u>
<u>6.27</u>		Depository	<Dpstry>	[1..1]	±	
<u>6.28</u>		Party1	<Pty1>	[1..1]	±	
<u>6.29</u>		Party2	<Pty2>	[0..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">6.30</a>		SecuritiesSettlementSystem	<SctiesSttlmSys>	[0..1]	Text	
<a href="#">6.31</a>		AdditionalSettlementObligationDetails	<AddtlSttlmOblgtnDtl s>	[0..*]		
<a href="#">6.32</a>		RelatedSettlementObligationIdentific ation	<RltdSttlmOblgtnId>	[0..1]	Text	
<a href="#">6.33</a>		ObligationType	<OblgtnTp>	[0..1]		
<a href="#">6.34</a>	{Or Or}	Code	<Cd>	[1..1]	Code	
<a href="#">6.35</a>		Proprietary	<Prtry>	[1..1]		
<a href="#">6.36</a>		Identification	<Id>	[1..1]	Text	
<a href="#">6.37</a>		Issuer	<Issr>	[1..1]	Text	
<a href="#">6.38</a>		SchemeName	<SchmeNm>	[0..1]	Text	
<a href="#">6.39</a>		Description	<Desc>	[0..1]	Text	
<a href="#">6.40</a>		TradeDate	<TradDt>	[0..1]	DateTime	
<a href="#">6.41</a>		Quantity	<Qty>	[1..1]	±	
<a href="#">6.42</a>		NetPositionPrice	<NetPosPric>	[0..1]	±	
<a href="#">6.43</a>		TradingCurrency	<TradGcCy>	[0..1]	Code	<a href="#">R16</a>
<a href="#">6.44</a>		SettlementAmount	<SttlmAmt>	[1..1]	±	
<a href="#">6.45</a>		SettlementDate	<SttlmDt>	[1..1]	DateTime	
<a href="#">6.46</a>		SecuritiesMovementType	<SctiesMvmntTp>	[1..1]	Code	
<a href="#">6.47</a>		Payment	<Pmt>	[1..1]	Code	
<a href="#">6.48</a>		References	<Refs>	[0..1]		
<a href="#">6.49</a>		TradeLegNotificationIdentification	<TradLegNtfctnId>	[0..*]	Text	
<a href="#">6.50</a>		NetPositionIdentification	<NetPosId>	[0..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">7.0</a>		SettlementParties	<SttlmPties>	[0..1]		
<a href="#">7.1</a>	{Or Or}	DeliveringSettlementParties	<DlvrgSttlmPties>	[0..1]		<a href="#">R14</a>
<a href="#">7.2</a>		Depository	<Dpstry>	[1..1]	±	
<a href="#">7.3</a>		Party1	<Pty1>	[1..1]	±	
<a href="#">7.4</a>		Party2	<Pty2>	[0..1]	±	
<a href="#">7.5</a>		SecuritiesSettlementSystem	<SctiesSttlmSys>	[0..1]	Text	
<a href="#">7.6</a>	{Or Or}	ReceivingSettlementParties	<RcvgSttlmPties>	[0..1]		<a href="#">R15</a>
<a href="#">7.7</a>		Depository	<Dpstry>	[1..1]	±	



Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
7.8		Party1	<Pty1>	[1..1]	±	
7.9		Party2	<Pty2>	[0..1]	±	
7.10		SecuritiesSettlementSystem	<SctiesSttlmSys>	[0..1]	Text	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
8.0		SupplementaryData	<SplmtryData>	[0..*]	±	R17

## Rules and Guidelines

### Rules

#### R1 AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components:

INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00008

*This Rule also impacts **PartyIdentification35Choice** Type. Please refer to 'Message Item Types' section p.1066 for additional information.*

*This Rule also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

*This Rule also impacts **PartyIdentification34Choice** Type. Please refer to 'Message Item Types' section p.1061 for additional information.*

*This Rule also impacts **PartyIdentificationAndAccount32** Type. Please refer to 'Message Item Types' section p.1090 for additional information.*

#### R2 Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

*This Rule also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

*This Rule also impacts **PartyIdentification34Choice** Type. Please refer to 'Message Item Types' section p.1061 for additional information.*

*This Rule also impacts **PartyIdentificationAndAccount32** Type. Please refer to 'Message Item Types' section p.1090 for additional information.*

**R3 DescriptionPresenceRule** ☒

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or

/OtherIdentification[\*] Must be present

(Fatal) Error Code: Sw.Stds.X00192

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R4 OtherIdentificationPresenceRule** ☒

If OtherIdentification is not present then either ISIN or Description must be present.

On Condition

/OtherIdentification[\*] is absent

Following Must be True

/ISIN Must be present

Or

/Description Must be present

(Fatal) Error Code: Sw.Stds.X00193

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R5 ISINPresenceRule** ☒

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

On Condition

/ISIN is absent

Following Must be True

/OtherIdentification[\*] Must be present

Or

/Description Must be present

(Fatal) Error Code: Sw.Stds.X00194

*This Rule also impacts **SecurityIdentification14** Type. Please refer to 'Message Item Types' section p.1110 for additional information.*

**R6 DescriptionUsageRule**

Description must be used alone as the last resort.

**R7 ISINGuideline**

When a ISIN code exist. It is strongly recommended that the ISIN be used.

**R8 CoexistenceIssuerSchemeNameRule**

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

**R9 CurrencyAmount** ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R10 ActiveCurrency** ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R11 CurrencyAmount** ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

**R12 ActiveOrHistoricCurrency** ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

*This Rule also impacts **AmountAndDirection27** Type. Please refer to 'Message Item Types' section p.874 for additional information.*

*This Rule also impacts **Price4** Type. Please refer to 'Message Item Types' section p.1102 for additional information.*

**R13 MarketTypeAndIdentificationRule**

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system. If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

**R14 DepositoryGuideline**

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.

**R15 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

**R16 ValidationByTable****R17 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

## Guidelines

**G1 AdditionalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

*This Guideline also impacts **PartyIdentificationAndAccount31** Type. Please refer to 'Message Item Types' section p.1081 for additional information.*

## Message Items Description

*The following section identifies the elements of the **SettlementObligationReportV02** message definition.*

## 1.0 ReportParameters <RptParams>

**Presence:** [1..1]

**Definition:** Provides details about the report such as the report identification, the creation date and time.

**Type:** The *ReportParameters* block is composed of the following *ReportParameters4* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
1.1		ReportIdentification	<RptId>	[1..1]	Text
1.2		ReportDateAndTime	<RptDtAndTm>	[1..1]	±

### 1.1 ReportIdentification <RptId>

**Presence:** [1..1]

**Definition:** Unique identification of the report.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.2 ReportDateAndTime <RptDtAndTm>

**Presence:** [1..1]

**Definition:** Date and time of the report .

**Type:** This message item is composed of one of the following *DateAndDateTimeChoice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Date	<Dt>	[1..1]	DateTime
Or}	DateTime	<DtTm>	[1..1]	DateTime

For additional Type information, please refer to *DateAndDateTimeChoice* p.953 in 'Message Item Types' section.

## 2.0 Pagination <Pgntn>

**Presence:** [1..1]

**Definition:** Page number of the message (within a report) and continuation indicator to indicate that the report is to continue or that the message is the last page of the report.

**Type:** This message item is composed of the following *Pagination* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PageNumber	<PgNb>	[1..1]	Text
	LastPageIndicator	<LastPgInd>	[1..1]	Indicator

For additional Type information, please refer to *Pagination* p.996 in 'Message Item Types' section.

## 3.0 ClearingMember <ClrMmb>

**Presence:** [0..1]

**Definition:** Provides the identification of the clearing member (individual clearing member or general clearing member).

**Type:** This message item is composed of one of the following **PartyIdentification35Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	BIC	<BIC>	[1..1]	Identifier
Or }	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to **PartyIdentification35Choice** p.1066 in 'Message Item Types' section.

#### 4.0 ClearingSegment <ClrSgmt>

**Presence:** [0..1]

**Definition:** Clearing organisation that will clear the trade.

Note: This field allows Clearing Member Firm to segregate flows coming from clearing counterparty's clearing system. Indeed, Clearing Member Firms receive messages from the same system (same sender) and this field allows them to know if the message is related to equities or derivatives.

**Type:** This message item is composed of one of the following **PartyIdentification35Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	BIC	<BIC>	[1..1]	Identifier
Or }	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to **PartyIdentification35Choice** p.1066 in 'Message Item Types' section.

#### 5.0 DeliveryAccount <DlvryAcct>

**Presence:** [1..1]

**Definition:** Provides the identification of the account used for netting. This is an account opened by the central counterparty in the name of the clearing member or its settlement agent within the account structure, for settlement purposes (gives information about the clearing member/its settlement agent account at the central securities depository).

**Type:** This message item is composed of the following **SecuritiesAccount19** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Type	<Tp>	[0..1]	
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to **SecuritiesAccount19** p.850 in 'Message Item Types' section.

#### 6.0 ReportDetails <RptDtls>

**Presence:** [1..\*]

**Definition:** Provides details on the settlement obligation report.

**Type:** The **ReportDetails** block is composed of the following **Report2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.1</a>		NonClearingMember	<NonClrMmb>	[0..*]	±
<a href="#">6.2</a>		SettlementObligationDetails	<SttlmOblgtnDtls>	[1..*]	

## 6.1 NonClearingMember <NonClrMmb>

**Presence:** [0..\*]

**Definition:** Provides the identification for the non-clearing member. This is mandatory if the clearing member identification equals a general clearing member.

**Type:** This message item is composed of the following *PartyIdentificationAndAccount31* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	AlternateIdentification	<AltrnId>	[0..1]	
	AdditionalInformation	<AddtlInf>	[0..1]	
	ClearingAccount	<ClrAcct>	[0..1]	

For additional Type information, please refer to *PartyIdentificationAndAccount31* p.1081 in 'Message Item Types' section.

## 6.2 SettlementObligationDetails <SttlmOblgtnDtls>

**Presence:** [1..\*]

**Definition:** Provides information about the settlement obligation details.

**Type:** This message item is composed of the following *SettlementObligation4* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.3</a>		SettlementObligationIdentification	<SttlmOblgtnId>	[1..1]	Text
<a href="#">6.4</a>		FinancialInstrumentIdentification	<FinInstrmId>	[1..1]	±
<a href="#">6.5</a>		IntendedSettlementDate	<IntnddSttlmDt>	[1..1]	
<a href="#">6.10</a>		Quantity	<Qty>	[1..1]	±
<a href="#">6.11</a>		SettlementAmount	<SttlmAmt>	[1..1]	±
<a href="#">6.12</a>		PlaceOfTrade	<PlcOfTrad>	[1..1]	±
<a href="#">6.13</a>		TradeDate	<TradDt>	[0..1]	
<a href="#">6.16</a>		TradingCapacity	<TradgCpcty>	[0..1]	Code
<a href="#">6.17</a>		ClearingAccountType	<ClrAcctTp>	[0..1]	Code
<a href="#">6.18</a>		SecuritiesMovementType	<SciesMvmntTp>	[0..1]	Code
<a href="#">6.19</a>		Payment	<Pmt>	[1..1]	Code
<a href="#">6.20</a>		SettlementParties	<SttlmPties>	[0..1]	
<a href="#">6.31</a>		AdditionalSettlementObligationDetails	<AddtlSttlmOblgtnDtls>	[0..*]	

### 6.3 SettlementObligationIdentification <SttlmOblgtnd>

**Presence:** [1..1]

**Definition:** Provides the identification of the settlement obligation.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.4 FinancialInstrumentIdentification <FinInstrmId>

**Presence:** [1..1]

**Impacted by:** [R6](#), [R7](#)

**Definition:** Provides details about the security identification.

**Type:** This message item is composed of the following *SecurityIdentification14* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	ISIN	<ISIN>	[0..1]	Identifier
	OtherIdentification	<OthrId>	[0..*]	
	Description	<Desc>	[0..1]	Text

For additional Type information, please refer to *SecurityIdentification14* p.1110 in 'Message Item Types' section.

**Rule(s):** DescriptionPresenceRule ☒

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.  
(Fatal) Error Code: Sw.Stds.X00192

DescriptionUsageRule

Description must be used alone as the last resort.

ISINGuideline

When a ISIN code exist. It is strongly recommended that the ISIN be used.

ISINPresenceRule ☒

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.  
(Fatal) Error Code: Sw.Stds.X00194

OtherIdentificationPresenceRule ☒

If OtherIdentification is not present then either ISIN or Description must be present.  
(Fatal) Error Code: Sw.Stds.X00193

### 6.5 IntendedSettlementDate <IntnddSttlmDt>

**Presence:** [1..1]

**Definition:** Intended settlement date of the position.

**Type:** This message item is composed of one of the following *DateFormat11Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.6</a>	{Or	Date	<Dt>	[1..1]	±
<a href="#">6.7</a>	Or}	DateCode	<DtCd>	[1..1]	

## 6.6 Date <Dt>

**Synonym(s):** :98A::4!c//8!n (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 6.5 IntendedSettlementDate.*

**Definition:** Date expressed as a calendar date.

**Type:** This message item is composed of one of the following *DateAndDateTimeChoice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Date	<Dt>	[1..1]	DateTime
Or}	DateTime	<DtTm>	[1..1]	DateTime

For additional Type information, please refer to *DateAndDateTimeChoice* p.953 in 'Message Item Types' section.

## 6.7 DateCode <DtCd>

**Synonym(s):** :98B::4!c//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 6.5 IntendedSettlementDate.*

**Definition:** Specifies the type of date.

**Type:** This message item is composed of one of the following *DateCode3Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>6.8</u>	{Or	Code	<Cd>	[1..1]	Code
<u>6.9</u>	Or}	Proprietary	<Prtry>	[1..1]	±

## 6.8 Code <Cd>

**Synonym(s):** :98B::4!c//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 6.7 DateCode.*

**Definition:** Standard code to indicate the date is unknown.

**Data Type:** Code

*One of the following *DateType1Code* values must be used:*

Code	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.

## 6.9 Proprietary <Prtry>

**Synonym(s):** :98B::4!c/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

**Impacted by:** R8

*This message item is part of choice 6.7 DateCode.*

**Definition:** Proprietary identification of the type of date.



**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Issuer	<Issr>	[1..1]	Text
	SchemeName	<SchmeNm>	[0..1]	Text

For additional Type information, please refer to **GenericIdentification20** p.967 in 'Message Item Types' section.

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

## 6.10 Quantity <Qty>

**Presence:** [1..1]

**Definition:** Specifies the quantity related to the settlement obligation.

**Type:** This message item is composed of one of the following **FinancialInstrumentQuantity1Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Unit	<Unit>	[1..1]	Quantity
Or	FaceAmount	<FaceAmt>	[1..1]	Amount
Or }	AmortisedValue	<AmtsdVal>	[1..1]	Amount

For additional Type information, please refer to **FinancialInstrumentQuantity1Choice** p.1113 in 'Message Item Types' section.

## 6.11 SettlementAmount <SttlmAmt>

**Presence:** [1..1]

**Definition:** Provides the total amount to be settled.

**Type:** This message item is composed of the following **AmountAndDirection27** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Amount	<Amt>	[1..1]	Amount
	CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code
	OriginalCurrencyAndOrderedAmount	<OrgnlCcyAndOrdrdAmt>	[0..1]	Amount
	ForeignExchangeDetails	<FXDtls>	[0..1]	

For additional Type information, please refer to **AmountAndDirection27** p.874 in 'Message Item Types' section.

## 6.12 PlaceOfTrade <PlcOfTrad>

**Presence:** [1..1]

**Impacted by:** R13

**Definition:** Place at which the security is traded.

**Type:** This message item is composed of the following **MarketIdentification20** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[0..1]	
	Type	<Tp>	[1..1]	

For additional Type information, please refer to **MarketIdentification20** p.980 in 'Message Item Types' section.

**Rule(s):** MarketTypeAndIdentificationRule

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system. If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

### 6.13 TradeDate <TradDt>

**Presence:** [0..1]

**Definition:** Provides the trade date.

**Type:** This message item is composed of one of the following **TradeDate3Choice** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>6.14</u>	{ Or	Date	<Dt>	[1..1]	DateTime
<u>6.15</u>	Or }	DateCode	<DtCd>	[1..1]	Code

### 6.14 Date <Dt>

**Presence:** [1..1]

This message item is part of choice **6.13 TradeDate**.

**Definition:** Trade date expressed as an ISO 20022 code.

**Data Type:** ISODate

### 6.15 DateCode <DtCd>

**Presence:** [1..1]

This message item is part of choice **6.13 TradeDate**.

**Definition:** Date expressed as a code.

**Data Type:** Code

One of the following **DateType1Code** values must be used:

Code	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.

### 6.16 TradingCapacity <TradgCpcty>

**Presence:** [0..1]

**Definition:** Identifies the trading capacity of seller.

**Data Type:** Code

When this message item is present, one of the following **TradingCapacity5Code** values must be used:

Code	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.
RISP	RisklessPrincipal	Trading as a riskless principal, ie, the order to buy(sell) has been simultaneously offset by an order to sell (buy) with another party.

### 6.17 ClearingAccountType <ClrAcctTp>

**Presence:** [0..1]

**Definition:** Specifies the clearing account type.

**Data Type:** Code

*When this message item is present, one of the following **ClearingAccountType1Code** values must be used:*

Code	Name	Definition
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.
LIPR	LiquidityProvider	Specifies that the account is used to register trades executed for liquidity providers (also known as market maker) activities.

### 6.18 SecuritiesMovementType <SctiesMvmntTp>

**Presence:** [0..1]

**Definition:** Indicates if the obligation will result in a receive or a delivery of securities.

**Data Type:** Code

*When this message item is present, one of the following **ReceiveDelivery1Code** values must be used:*

Code	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

### 6.19 Payment <Pmt>

**Presence:** [1..1]

**Definition:** Specifies the amount to be paid under a specific obligation.

**Data Type:** Code

*One of the following **DeliveryReceiptType2Code** values must be used:*

Code	Name	Definition
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, ie, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.

## 6.20 SettlementParties <SttlmPties>

**Presence:** [0..1]

**Definition:** Provides details on the parties that are part of the settlement chain.

**Type:** This message item is composed of one of the following *SettlementParties2Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.21</a>	{Or	DeliveringSettlementParties	<DlvrgSttlmPties>	[0..1]	
<a href="#">6.26</a>	Or}	ReceivingSettlementParties	<RcvrgSttlmPties>	[0..1]	

## 6.21 DeliveringSettlementParties <DlvrgSttlmPties>

**Presence:** [0..1]

**Impacted by:** [R14](#)

This message item is part of choice [6.20 SettlementParties](#).

**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.

**Type:** This message item is composed of the following *DeliveringPartiesAndAccount7* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.22</a>		Depository	<Dpstry>	[1..1]	±
<a href="#">6.23</a>		Party1	<Pty1>	[1..1]	±
<a href="#">6.24</a>		Party2	<Pty2>	[0..1]	±
<a href="#">6.25</a>		SecuritiesSettlementSystem	<SctiesSttlmSys>	[0..1]	Text

**Rule(s):** DepositoryGuideline

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.

## 6.22 Depository <Dpstry>

**Presence:** [1..1]

**Definition:** First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Type:** This message item is composed of one of the following **PartyIdentification34Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	BIC	<BIC>	[1..1]	Identifier
Or	NameAndAddress	<NmAndAdr>	[1..1]	
Or}	Country	<Ctry>	[1..1]	Code

For additional Type information, please refer to **PartyIdentification34Choice** p.1061 in 'Message Item Types' section.

## 6.23 Party1 <Pty1>

**Presence:** [1..1]

**Definition:** Party that, in a settlement chain interacts with the depository.

**Type:** This message item is composed of the following **PartyIdentificationAndAccount32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PartyIdentification	<PtyId>	[1..1]	
	AccountIdentification	<AcctId>	[0..1]	Text
	ProcessingIdentification	<PrcgId>	[0..1]	Text
	ProcessingDate	<PrcgDt>	[0..1]	
	SubAccountDetails	<SubAcctDtls>	[0..1]	
	ContactPerson	<CtctPrsn>	[0..1]	

For additional Type information, please refer to **PartyIdentificationAndAccount32** p.1090 in 'Message Item Types' section.

## 6.24 Party2 <Pty2>

**Presence:** [0..1]

**Definition:** Party that, in a settlement chain interacts with the party 1.

**Type:** This message item is composed of the following **PartyIdentificationAndAccount32** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PartyIdentification	<PtyId>	[1..1]	
	AccountIdentification	<AcctId>	[0..1]	Text
	ProcessingIdentification	<PrcgId>	[0..1]	Text
	ProcessingDate	<PrcgDt>	[0..1]	
	SubAccountDetails	<SubAcctDtls>	[0..1]	
	ContactPerson	<CtctPrsn>	[0..1]	

For additional Type information, please refer to **PartyIdentificationAndAccount32** p.1090 in 'Message Item Types' section.

## 6.25 SecuritiesSettlementSystem <SctiesSttlmSys>

**Presence:** [0..1]

**Definition:** Identifies the securities settlement system to be used.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 6.26 ReceivingSettlementParties <RcvgSttlmPties>

**Presence:** [0..1]

**Impacted by:** [R15](#)

*This message item is part of choice 6.20 [SettlementParties](#).*

**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.

**Type:** This message item is composed of the following [ReceivingPartiesAndAccount7](#) element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.27</a>		Depository	<Dpstry>	[1..1]	±
<a href="#">6.28</a>		Party1	<Pty1>	[1..1]	±
<a href="#">6.29</a>		Party2	<Pty2>	[0..1]	±
<a href="#">6.30</a>		SecuritiesSettlementSystem	<SctiesSttlmSys>	[0..1]	Text

**Rule(s):** DepositoryGuideline

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

## 6.27 Depository <Dpstry>

**Presence:** [1..1]

**Definition:** First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Type:** This message item is composed of one of the following [PartyIdentification34Choice](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	BIC	<BIC>	[1..1]	Identifier
Or	NameAndAddress	<NmAndAdr>	[1..1]	
Or}	Country	<Ctry>	[1..1]	Code

For additional Type information, please refer to [PartyIdentification34Choice](#) p.1061 in 'Message Item Types' section.

## 6.28 Party1 <Pty1>

**Presence:** [1..1]

**Definition:** Party that, in a settlement chain interacts with the depository.

**Type:** This message item is composed of the following *PartyIdentificationAndAccount32* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PartyIdentification	<PtyId>	[1..1]	
	AccountIdentification	<AcctId>	[0..1]	Text
	ProcessingIdentification	<PrcgId>	[0..1]	Text
	ProcessingDate	<PrcgDt>	[0..1]	
	SubAccountDetails	<SubAcctDtls>	[0..1]	
	ContactPerson	<CtctPrsn>	[0..1]	

For additional Type information, please refer to *PartyIdentificationAndAccount32* p.1090 in 'Message Item Types' section.

## 6.29 Party2 <Pty2>

**Presence:** [0..1]

**Definition:** Party that, in a settlement chain interacts with the party 1.

**Type:** This message item is composed of the following *PartyIdentificationAndAccount32* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PartyIdentification	<PtyId>	[1..1]	
	AccountIdentification	<AcctId>	[0..1]	Text
	ProcessingIdentification	<PrcgId>	[0..1]	Text
	ProcessingDate	<PrcgDt>	[0..1]	
	SubAccountDetails	<SubAcctDtls>	[0..1]	
	ContactPerson	<CtctPrsn>	[0..1]	

For additional Type information, please refer to *PartyIdentificationAndAccount32* p.1090 in 'Message Item Types' section.

## 6.30 SecuritiesSettlementSystem <SctiesSttlmSys>

**Presence:** [0..1]

**Definition:** Identifies the securities settlement system to be used.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.31 AdditionalSettlementObligationDetails <AddtlSttlmOblgtnDtls>

**Presence:** [0..\*]

**Definition:** Provides additional information about the settlement obligation details.

**Type:** This message item is composed of the following *SettlementObligation5* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.32</a>		RelatedSettlementObligationIdentification	<RltdSttlmOblgtnId>	[0..1]	Text
<a href="#">6.33</a>		ObligationType	<OblgtnTp>	[0..1]	
<a href="#">6.39</a>		Description	<Desc>	[0..1]	Text
<a href="#">6.40</a>		TradeDate	<TradDt>	[0..1]	DateTime
<a href="#">6.41</a>		Quantity	<Qty>	[1..1]	±
<a href="#">6.42</a>		NetPositionPrice	<NetPosPric>	[0..1]	±
<a href="#">6.43</a>		TradingCurrency	<TradgCcy>	[0..1]	Code
<a href="#">6.44</a>		SettlementAmount	<SttlmAmt>	[1..1]	±
<a href="#">6.45</a>		SettlementDate	<SttlmDt>	[1..1]	DateTime
<a href="#">6.46</a>		SecuritiesMovementType	<SctiesMvmntTp>	[1..1]	Code
<a href="#">6.47</a>		Payment	<Pmt>	[1..1]	Code
<a href="#">6.48</a>		References	<Refs>	[0..1]	

### 6.32 RelatedSettlementObligationIdentification <RltdSttlmOblgtnId>

**Presence:** [0..1]

**Definition:** Provides the identification of an existing obligation that is linked to the new obligation.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.33 ObligationType <OblgtnTp>

**Presence:** [0..1]

**Definition:** Indicates the type of the obligation.

**Type:** This message item is composed of one of the following *ObligationType1Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.34</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">6.35</a>	Or}	Proprietary	<Prtry>	[1..1]	

### 6.34 Code <Cd>

**Presence:** [1..1]

This message item is part of choice [6.33](#) *ObligationType*.

**Definition:** Indicates the type of the obligation using a code.

**Data Type:** Code

One of the following *ObligationType1Code* values must be used:



Code	Name	Definition
COEV	CorporateEvent	Specifies that the obligation is related to a corporate event.
FAIL	Fails	Specifies that the obligation is related to a failed trade.
NEW1	New	Specifies that the obligation is related to new a trade.

### 6.35 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 6.33 **ObligationType**.*

**Definition:** Indicates the type of the obligation using a proprietary format.

**Type:** *This message item is composed of the following **GenericIdentification30** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.36</a>		Identification	<Id>	[1..1]	Text
<a href="#">6.37</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">6.38</a>		SchemeName	<SchmeNm>	[0..1]	Text

### 6.36 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 6.37 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.38 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.39 Description <Desc>

**Presence:** [0..1]

**Definition:** Provides additional information related to the linked obligation.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.40 TradeDate <TradDt>

**Presence:** [0..1]

**Definition:** Provides the original trade date.

**Data Type:** ISODate

## 6.41 Quantity <Qty>

**Presence:** [1..1]

**Definition:** Specifies the quantity related to the settlement obligation.

**Type:** This message item is composed of one of the following **FinancialInstrumentQuantity1Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Unit	<Unit>	[1..1]	Quantity
Or	FaceAmount	<FaceAmt>	[1..1]	Amount
Or}	AmortisedValue	<AmtsdVal>	[1..1]	Amount

For additional Type information, please refer to **FinancialInstrumentQuantity1Choice** p.1113 in 'Message Item Types' section.

## 6.42 NetPositionPrice <NetPosPric>

**Presence:** [0..1]

**Definition:** Provides the price applied to that net position.

**Type:** This message item is composed of the following **Price4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Value	<Val>	[1..1]	
	Type	<Tp>	[0..1]	Code

For additional Type information, please refer to **Price4** p.1102 in 'Message Item Types' section.

## 6.43 TradingCurrency <TradgCcy>

**Presence:** [0..1]

**Impacted by:** R16

**Definition:** Specifies the ISO code of the trade currency.

**Data Type:** CurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ValidationByTable

## 6.44 SettlementAmount <SttlmAmt>

**Presence:** [1..1]

**Definition:** Provides the total amount to be settled.

**Type:** This message item is composed of the following **AmountAndDirection27** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Amount	<Amt>	[1..1]	Amount
	CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code
	OriginalCurrencyAndOrderedAmount	<OrgnlCcyAndOrdrdAmt>	[0..1]	Amount
	ForeignExchangeDetails	<FXDtls>	[0..1]	

For additional Type information, please refer to [AmountAndDirection27](#) p.874 in 'Message Item Types' section.

#### 6.45 SettlementDate <SttlmDt>

**Presence:** [1..1]

**Definition:** Provides the contractual settlement date.

**Data Type:** ISODate

#### 6.46 SecuritiesMovementType <SctiesMvmntTp>

**Presence:** [1..1]

**Definition:** Indicates if the obligation will result in a receive or a delivery of securities.

**Data Type:** Code

One of the following **ReceiveDelivery1Code** values must be used:

Code	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

#### 6.47 Payment <Pmt>

**Presence:** [1..1]

**Definition:** Specifies how the transaction is to be settled.

**Data Type:** Code

One of the following **DeliveryReceiptType2Code** values must be used:

Code	Name	Definition
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, ie, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.

#### 6.48 References <Refs>

**Presence:** [0..1]

**Definition:** Provides the references of the underlying trade leg(s) and/or the reference to the related net position message.

**Type:** This message item is composed of the following **Reference19** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.49</a>		TradeLegNotificationIdentification	<TradLegNtfctnId>	[0..*]	Text
<a href="#">6.50</a>		NetPositionIdentification	<NetPosId>	[0..1]	Text

## 6.49 TradeLegNotificationIdentification <TradLegNtfctnId>

**Presence:** [0..\*]

**Definition:** Reference allocated by the central counterparty - central counterparty trade leg reference identification that uniquely identifies the trade.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.50 NetPositionIdentification <NetPosId>

**Presence:** [0..1]

**Definition:** After netting, reference that is common to a net transaction to settle and all its underlying trades

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 7.0 SettlementParties <SttlmPties>

**Presence:** [0..1]

**Definition:** Provides details about the receiving parties involved in the settlement chain.

**Type:** The *SettlementParties* block is composed of one of the following *SettlementParties2Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">7.1</a>	{Or Or}	DeliveringSettlementParties	<DlvrgSttlmPties>	[0..1]	
<a href="#">7.6</a>		ReceivingSettlementParties	<RcvgSttlmPties>	[0..1]	

## 7.1 DeliveringSettlementParties <DlvrgSttlmPties>

**Presence:** [0..1]

**Impacted by:** [R14](#)

*This message item is part of choice 7.0 *SettlementParties*.*

**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.

**Type:** This message item is composed of the following *DeliveringPartiesAndAccount7* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">7.2</a>		Depository	<Dpstry>	[1..1]	±
<a href="#">7.3</a>		Party1	<Pty1>	[1..1]	±
<a href="#">7.4</a>		Party2	<Pty2>	[0..1]	±

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
7.5		SecuritiesSettlementSystem	<SctiesSttlmSys>	[0..1]	Text

**Rule(s):** DepositoryGuideline

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.

## 7.2 Depository <Dpstry>

**Presence:** [1..1]

**Definition:** First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Type:** This message item is composed of one of the following *PartyIdentification34Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	BIC	<BIC>	[1..1]	Identifier
Or	NameAndAddress	<NmAndAdr>	[1..1]	
Or }	Country	<Ctry>	[1..1]	Code

For additional Type information, please refer to *PartyIdentification34Choice* p.1061 in 'Message Item Types' section.

## 7.3 Party1 <Pty1>

**Presence:** [1..1]

**Definition:** Party that, in a settlement chain interacts with the depository.

**Type:** This message item is composed of the following *PartyIdentificationAndAccount32* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PartyIdentification	<PtyId>	[1..1]	
	AccountIdentification	<AcctId>	[0..1]	Text
	ProcessingIdentification	<PrcgId>	[0..1]	Text
	ProcessingDate	<PrcgDt>	[0..1]	
	SubAccountDetails	<SubAcctDtls>	[0..1]	
	ContactPerson	<CtctPrsn>	[0..1]	

For additional Type information, please refer to *PartyIdentificationAndAccount32* p.1090 in 'Message Item Types' section.

## 7.4 Party2 <Pty2>

**Presence:** [0..1]

**Definition:** Party that, in a settlement chain interacts with the party 1.

**Type:** This message item is composed of the following *PartyIdentificationAndAccount32* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PartyIdentification	<PtyId>	[1..1]	
	AccountIdentification	<AcctId>	[0..1]	Text
	ProcessingIdentification	<PrcgId>	[0..1]	Text
	ProcessingDate	<PrcgDt>	[0..1]	
	SubAccountDetails	<SubAcctDtls>	[0..1]	
	ContactPerson	<CtctPrsn>	[0..1]	

For additional Type information, please refer to *PartyIdentificationAndAccount32* p.1090 in 'Message Item Types' section.

## 7.5 SecuritiesSettlementSystem <SctiesSttlmSys>

**Presence:** [0..1]

**Definition:** Identifies the securities settlement system to be used.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 7.6 ReceivingSettlementParties <RcvgSttlmPties>

**Presence:** [0..1]

**Impacted by:** R15

This message item is part of choice 7.0 *SettlementParties*.

**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.

**Type:** This message item is composed of the following *ReceivingPartiesAndAccount7* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>7.7</u>		Depository	<Dpstry>	[1..1]	±
<u>7.8</u>		Party1	<Pty1>	[1..1]	±
<u>7.9</u>		Party2	<Pty2>	[0..1]	±
<u>7.10</u>		SecuritiesSettlementSystem	<SctiesSttlmSys>	[0..1]	Text

**Rule(s):** DepositoryGuideline

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

## 7.7 Depository <Dpstry>

**Presence:** [1..1]

**Definition:** First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Type:** This message item is composed of one of the following *PartyIdentification34Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	BIC	<BIC>	[1..1]	Identifier
Or	NameAndAddress	<NmAndAdr>	[1..1]	
Or }	Country	<Ctry>	[1..1]	Code

For additional Type information, please refer to *PartyIdentification34Choice* p.1061 in 'Message Item Types' section.

## 7.8 Party1 <Pty1>

**Presence:** [1..1]

**Definition:** Party that, in a settlement chain interacts with the depository.

**Type:** This message item is composed of the following *PartyIdentificationAndAccount32* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PartyIdentification	<PtyId>	[1..1]	
	AccountIdentification	<AcctId>	[0..1]	Text
	ProcessingIdentification	<PrcgId>	[0..1]	Text
	ProcessingDate	<PrcgDt>	[0..1]	
	SubAccountDetails	<SubAcctDtls>	[0..1]	
	ContactPerson	<CtctPrsn>	[0..1]	

For additional Type information, please refer to *PartyIdentificationAndAccount32* p.1090 in 'Message Item Types' section.

## 7.9 Party2 <Pty2>

**Presence:** [0..1]

**Definition:** Party that, in a settlement chain interacts with the party 1.

**Type:** This message item is composed of the following *PartyIdentificationAndAccount32* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PartyIdentification	<PtyId>	[1..1]	
	AccountIdentification	<AcctId>	[0..1]	Text
	ProcessingIdentification	<PrcgId>	[0..1]	Text
	ProcessingDate	<PrcgDt>	[0..1]	
	SubAccountDetails	<SubAcctDtls>	[0..1]	
	ContactPerson	<CtctPrsn>	[0..1]	

For additional Type information, please refer to [PartyIdentificationAndAccount32](#) p.1090 in 'Message Item Types' section.

## 7.10 SecuritiesSettlementSystem <SctiesSttlmSys>

**Presence:** [0..1]

**Definition:** Identifies the securities settlement system to be used.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 8.0 SupplementaryData <SplmtryData>

**Presence:** [0..\*]

**Impacted by:** [R17](#)

**Definition:** Additional information that can not be captured in the structured fields and/or any other specific block.

**Type:** This message item is composed of the following [SupplementaryData1](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PlaceAndName	<PlcAndNm>	[0..1]	Text
	Envelope	<Envlp>	[1..1]	

For additional Type information, please refer to [SupplementaryData1](#) p.1034 in 'Message Item Types' section.

**Rule(s):** SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

## Business Example

### Description

On the 21 October 2011, central counterparty CCP1 sends to the clearing member 0000E801 a Settlement Obligation report (secl.010.001.02) to report on the settlement obligation that will be submitted for settlement.

The report contains the following information details:

Report Identification: UniqueReportId

Report Date: 21 October 2011

Page Number: 1 Last Page Indicator: True

Clearing member 0000E801

Clearing Segment: CCCPG (Issuer: CCP1)

Delivery Account: 1111

#### Report Details

Settlement Obligation id: UNIQUEObligationID

Security Identification: GB1234567891

Intended Settlement Date: 25 October

Quantity: 222 shares

Settlement Amount: GBP 3962.70

Credit Indicator: True

Market Identifier: Turquoise

Market Type: Exchange

Trading Capacity: PRIN



Securities Movement Type: DELI  
Payment Indicator: Against Payment

## XML Instance

```
<SttlmOblgtnRpt>
  <RptParams>
    <RptId>UNIQUEREPORTID</RptId>
    <RptDtAndTm>
      <Dt>2011-10-21</Dt>
    </RptDtAndTm>
  </RptParams>
  <Pgntn>
    <PgNb>1</PgNb>
    <LastPgInd>true</LastPgInd>
  </Pgntn>
  <ClrMmb>
    <PrtryId>
      <Id>0000E801</Id>
      <Issr>CCP1</Issr>
    </PrtryId>
  </ClrMmb>
  <ClrSgmt>
    <PrtryId>
      <Id>CCCPG</Id>
      <Issr>CCP1</Issr>
    </PrtryId>
  </ClrSgmt>
  <DlvryAcct>
    <Id>1111</Id>
  </DlvryAcct>
  <RptDtls>
    <SttlmOblgtnDtls>
      <SttlmOblgtnId>UNIQUEObligationID</SttlmOblgtnId>
      <FinInstrmId>
        <ISIN>GB1234567891</ISIN>
      </FinInstrmId>
      <IntnddSttlmDt>
        <Dt>
          <Dt>2011-10-25</Dt>
        </Dt>
      </IntnddSttlmDt>
      <Qty>
        <Unit>222</Unit>
      </Qty>
      <SttlmAmt>
        <Amt Ccy="GBP">3962.70</Amt>
        <CdtDbtInd>CRDT</CdtDbtInd>
      </SttlmAmt>
      <PlcOfTrad>
        <Id>
          <MktIdrCd>TRQX</MktIdrCd>
        </Id>
      </PlcOfTrad>
    </SttlmOblgtnDtls>
  </RptDtls>
</SttlmOblgtnRpt>
```

```
</Id>
<Tp>
  <Cd>EXCH</Cd>
</Tp>
</PlcOfTrad>
<TradgCpcty>PRIN</TradgCpcty>
<SctiesMvmntTp>DELI</SctiesMvmntTp>
<Pmt>APMT</Pmt>
</SttlmOblgtnDtls>
</RptDtls>
</SttlmOblgtnRpt>
```

## MX semt.018.001.01 SecuritiesTransactionPendingReportV01

### Message Functionality

#### Scope

An account servicer sends a SecuritiesTransactionPendingReport 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 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 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 (the sub-function of the message is Duplicate),
- provide a third party with a copy of a message for information (the sub-function of the message is Copy),
- re-send to a third party a copy of a message for information (the sub-function of the message is Copy Duplicate).

### ISO 15022 - 20022 COEXISTENCE

This ISO 20022 message is reversed engineered from ISO 15022. Both standards will coexist for a certain number of years. Until this coexistence period ends, the usage of certain data types are restricted to ensure interoperability between ISO 15022 and 20022 users. Compliance to these rules is mandatory in a coexistence environment. The coexistence restrictions are described in a Textual Rule linked to the Message Items it concerns. These coexistence textual rules are clearly identified as follows: CoexistenceXxxxRule.

#### Outline

The SecuritiesTransactionPendingReport message is composed of the following message building blocks:.

#### A. Identification

This building block is mandatory and non repetitive. It provides information that uniquely identifies the SecuritiesTransactionPendingReport message as known by the account servicer. When the report has multiple pages, one message equals one page. Therefore, the identification uniquely identifies the page.

#### B. Pagination

This building block is mandatory and non repetitive. It gives the 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.

#### C. StatementGeneralDetails

This building block is mandatory and non repetitive. It allows the account servicer to specify general information related to report such as the statement date, the activity, the frequency, or the report structure.

#### D. AccountOwner

This building block is optional and non repetitive. It is used to provide the details on the party that legally owns the account.

## E. SafekeepingAccount

This building block is mandatory and non repetitive. It provides the account to or from which a securities entry is made.

## F. Status

This building block is optional and repetitive. It provides per status and reason all the pending transactions. The account servicer can also include the trade details.

## H. Transactions

This building block is optional and repetitive. It provides per transaction, the status and the reason. The account servicer can also include all the trade details.

## I. MessageOriginator

This building block is optional and non repetitive. It gives information about the party that originated the message, if other than the sender.

## J. MessageReceipient

This building block is optional and non repetitive. It gives information about the party that is the final destination of the message, if other than the receiver.

# Message Rules and Guidelines

## Rules

### 1. CoexistencelntificationRule

During ISO 15022 - 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash / or contain two consecutive slashes //.

### 2. CoexistenceCharacterSetXRule

During ISO 15022 - 20022 coexistence, characters used in all text fields must correspond to character set X, that is, a-z A-Z / - ? : ( ) . , ' + { } CR LF.

## Guidelines

### 1. SecuritiesMarketPracticeGroupGuideline

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](http://www.smpg.info).

## Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<SctiesTxPdgRpt>	[1..1]		<u>R1</u> , <u>R2</u> , <u>G1</u>

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.0</u>		Identification	<Id>	[1..1]		
<u>1.1</u>		Identification	<Id>	[1..1]	Text	
<u>1.2</u>		CreationDateTime	<CreDtTm>	[0..1]	±	
<u>1.3</u>		CopyDuplicate	<CpyDplct>	[0..1]	Code	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		Pagination	<Pgntn>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.0</u>		StatementGeneralDetails	<StmntGnlDtls>	[1..1]		<u>R3</u> , <u>R4</u>
<u>3.1</u>		ReportNumber	<RptNb>	[0..1]	±	
<u>3.2</u>		QueryReference	<QryRef>	[0..1]	Text	
<u>3.3</u>		StatementIdentification	<StmntId>	[0..1]	Text	
<u>3.4</u>		StatementDateTime	<StmntDtTm>	[1..1]	±	
<u>3.5</u>		Frequency	<Frqcy>	[0..1]	±	
<u>3.6</u>		UpdateType	<UpdTp>	[0..1]	±	
<u>3.7</u>		StatementStructure	<StmntStr>	[1..1]	Code	
<u>3.8</u>		ActivityIndicator	<ActvtyInd>	[1..1]	Indicator	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>4.0</u>		AccountOwner	<AcctOwnr>	[0..1]	±	<u>R6</u>

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>5.0</u>		SafekeepingAccount	<SfkpgAcct>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">6.0</a>		Status	<Sts>	[0..*]		
<a href="#">6.1</a>		StatusAndReason	<StsAndRsn>	[1..1]		<a href="#">R10</a> , <a href="#">R9</a>
<a href="#">6.2</a>	{ Or	Proprietary	<Prtry>	[1..1]	±	
<a href="#">6.3</a>	Or	MatchingStatus	<MtchgSts>	[1..1]	±	
<a href="#">6.4</a>	Or	InferredMatchingStatus	<IfrrdMtchgSts>	[1..1]	±	
<a href="#">6.5</a>	Or	SettlementStatus	<SttlmSts>	[1..1]	±	<a href="#">R12</a>
<a href="#">6.6</a>	Or }	InstructionProcessingStatus	<InstrPrcgSts>	[1..1]	±	
<a href="#">6.7</a>		Transaction	<Tx>	[0..*]		<a href="#">R13</a> , <a href="#">R14</a>
<a href="#">6.8</a>		AccountOwnerTransactionIdentification	<AcctOwnrTxId>	[1..1]	Text	
<a href="#">6.9</a>		AccountServicerTransactionIdentification	<AcctSvcrTxId>	[0..1]	Text	
<a href="#">6.10</a>		MarketInfrastructureTransactionIdentification	<MktInfrstrctrTxId>	[0..1]	Text	
<a href="#">6.11</a>		TradeIdentification	<TradId>	[0..*]	Text	
<a href="#">6.12</a>		PoolIdentification	<PoolId>	[0..1]	Text	
<a href="#">6.13</a>		CommonIdentification	<CmonId>	[0..1]	Text	
<a href="#">6.14</a>		CorporateActionEventIdentification	<CorpActnEvtId>	[0..1]	Text	
<a href="#">6.15</a>		TripartyAgentCollateralTransactionIdentification	<TrptyAgtCollTxId>	[0..1]	Text	
<a href="#">6.16</a>		ClientTripartyCollateralTransactionIdentification	<ClntrptyCollTxId>	[0..1]	Text	
<a href="#">6.17</a>		TransactionDetails	<TxDtls>	[0..1]		<a href="#">R18</a> , <a href="#">R19</a> , <a href="#">R20</a> , <a href="#">R21</a> , <a href="#">R22</a> , <a href="#">R23</a>
<a href="#">6.18</a>		TransactionActivity	<TxActvty>	[1..1]	±	
<a href="#">6.19</a>		SettlementTransactionOrCorporateActionEventType	<SttlmTxOrCorpActnEvtTp>	[0..1]	±	
<a href="#">6.20</a>		SecuritiesMovementType	<SciesMvmntTp>	[1..1]	Code	
<a href="#">6.21</a>		Payment	<Pmt>	[1..1]	Code	
<a href="#">6.22</a>		SettlementParameters	<SttlmParams>	[0..1]	±	<a href="#">R24</a> , <a href="#">R25</a>

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">6.23</a>		PlaceOfTrade	<PlcOfTrad>	[0..1]	±	<a href="#">R26</a> , <a href="#">R27</a>
<a href="#">6.24</a>		SafekeepingPlace	<SfkpgPlc>	[0..1]	±	
<a href="#">6.25</a>		PlaceOfClearing	<PlcOfClr>	[0..1]	Identifier	<input checked="" type="checkbox"/> <a href="#">R7</a>
<a href="#">6.26</a>		FinancialInstrumentIdentification	<FinInstrmId>	[1..1]	±	
<a href="#">6.27</a>		PostingQuantity	<PstngQty>	[1..1]	±	
<a href="#">6.28</a>		PostingAmount	<PstngAmt>	[0..1]	±	<input checked="" type="checkbox"/> <a href="#">R15</a> , <a href="#">R31</a>
<a href="#">6.29</a>		TradeDate	<TradDt>	[0..1]	±	
<a href="#">6.30</a>		ExpectedSettlementDate	<XpctdSttlmDt>	[0..1]	±	
<a href="#">6.31</a>		SettlementDate	<SttlmDt>	[1..1]	±	
<a href="#">6.32</a>		LateDeliveryDate	<LateDlvryDt>	[0..1]	±	
<a href="#">6.33</a>		ExpectedValueDate	<XpctdValDt>	[0..1]	±	
<a href="#">6.34</a>		DeliveringSettlementParties	<DlvrgSttlmPties>	[0..1]		
<a href="#">6.35</a>		Depository	<Dpstry>	[0..1]	±	<a href="#">R40</a>
<a href="#">6.36</a>		Party1	<Pty1>	[0..1]	±	<input checked="" type="checkbox"/> <a href="#">R17</a> , <input checked="" type="checkbox"/> <a href="#">R36</a> , <a href="#">R41</a>
<a href="#">6.37</a>		Party2	<Pty2>	[0..1]	±	<input checked="" type="checkbox"/> <a href="#">R37</a> , <a href="#">R41</a>
<a href="#">6.38</a>		Party3	<Pty3>	[0..1]	±	<input checked="" type="checkbox"/> <a href="#">R38</a> , <a href="#">R41</a>
<a href="#">6.39</a>		Party4	<Pty4>	[0..1]	±	<input checked="" type="checkbox"/> <a href="#">R39</a> , <a href="#">R41</a>
<a href="#">6.40</a>		Party5	<Pty5>	[0..1]	±	<a href="#">R41</a>
<a href="#">6.41</a>		ReceivingSettlementParties	<RcvgSttlmPties>	[0..1]		
<a href="#">6.42</a>		Depository	<Dpstry>	[0..1]	±	<a href="#">R40</a>
<a href="#">6.43</a>		Party1	<Pty1>	[0..1]	±	<input checked="" type="checkbox"/> <a href="#">R16</a> , <input checked="" type="checkbox"/> <a href="#">R36</a> , <a href="#">R41</a>

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">6.44</a>		Party2	<Pty2>	[0..1]	±	<input checked="" type="checkbox"/> <a href="#">R37</a> , <a href="#">R41</a>
<a href="#">6.45</a>		Party3	<Pty3>	[0..1]	±	<input checked="" type="checkbox"/> <a href="#">R38</a> , <a href="#">R41</a>
<a href="#">6.46</a>		Party4	<Pty4>	[0..1]	±	<input checked="" type="checkbox"/> <a href="#">R39</a> , <a href="#">R41</a>
<a href="#">6.47</a>		Party5	<Pty5>	[0..1]	±	<a href="#">R41</a>
<a href="#">6.48</a>		TransactionAdditionalDetails	<TxAddtlDtls>	[0..1]	Text	
<a href="#">6.49</a>		Extension	<Xtnsn>	[0..*]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">7.0</a>		Transactions	<Tx>	[0..*]		<a href="#">R44</a> , <a href="#">R45</a>
<a href="#">7.1</a>		AccountOwnerTransactionIdentification	<AcctOwnrTxId>	[1..1]	Text	
<a href="#">7.2</a>		AccountServicerTransactionIdentification	<AcctSvcrTxId>	[0..1]	Text	
<a href="#">7.3</a>		MarketInfrastructureTransactionIdentification	<MktInfrstrctrTxId>	[0..1]	Text	
<a href="#">7.4</a>		TradeIdentification	<TradId>	[0..*]	Text	
<a href="#">7.5</a>		PoolIdentification	<PoolId>	[0..1]	Text	
<a href="#">7.6</a>		CommonIdentification	<CmonId>	[0..1]	Text	
<a href="#">7.7</a>		CorporateActionEventIdentification	<CorpActnEvtId>	[0..1]	Text	
<a href="#">7.8</a>		TripartyAgentCollateralTransactionIdentification	<TrptyAgtCollTxId>	[0..1]	Text	
<a href="#">7.9</a>		ClientTripartyCollateralTransactionIdentification	<ClntTrptyCollTxId>	[0..1]	Text	
<a href="#">7.10</a>		TransactionDetails	<TxDtls>	[0..1]		<a href="#">R49</a> , <a href="#">R50</a> , <a href="#">R51</a> , <a href="#">R52</a>
<a href="#">7.11</a>		TransactionActivity	<TxActvty>	[1..1]	±	
<a href="#">7.12</a>		SettlementTransactionOrCorporateActionEventType	<SttlmTxOrCorpActnEvtTp>	[0..1]	±	
<a href="#">7.13</a>		SecuritiesMovementType	<SctiesMvmntTp>	[1..1]	Code	
<a href="#">7.14</a>		Payment	<Pmt>	[1..1]	Code	



Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">7.15</a>		SettlementParameters	<SttlmParams>	[0..1]	±	<a href="#">R24</a> , <a href="#">R25</a>
<a href="#">7.16</a>		PlaceOfTrade	<PlcOfTrad>	[0..1]	±	<a href="#">R26</a> , <a href="#">R27</a>
<a href="#">7.17</a>		SafekeepingPlace	<SfkpgPlc>	[0..1]	±	
<a href="#">7.18</a>		FinancialInstrumentIdentification	<FinInstrmId>	[1..1]	±	
<a href="#">7.19</a>		PostingQuantity	<PstngQty>	[1..1]	±	
<a href="#">7.20</a>		PostingAmount	<PstngAmt>	[1..1]	±	<a href="#">R31</a> , <input checked="" type="checkbox"/> <a href="#">R46</a>
<a href="#">7.21</a>		TradeDate	<TradDt>	[0..1]	±	
<a href="#">7.22</a>		ExpectedSettlementDate	<XpctdSttlmDt>	[0..1]	±	
<a href="#">7.23</a>		SettlementDate	<SttlmDt>	[1..1]	±	
<a href="#">7.24</a>		LateDeliveryDate	<LateDlvryDt>	[0..1]	±	
<a href="#">7.25</a>		ExpectedValueDate	<XpctdValDt>	[0..1]	±	
<a href="#">7.26</a>		DeliveringSettlementParties	<DlvrgSttlmPties>	[0..1]		
<a href="#">7.27</a>		Depository	<Dpstry>	[0..1]	±	<a href="#">R40</a>
<a href="#">7.28</a>		Party1	<Pty1>	[0..1]	±	<input checked="" type="checkbox"/> <a href="#">R36</a> , <a href="#">R41</a> , <input checked="" type="checkbox"/> <a href="#">R48</a>
<a href="#">7.29</a>		Party2	<Pty2>	[0..1]	±	<input checked="" type="checkbox"/> <a href="#">R37</a> , <a href="#">R41</a>
<a href="#">7.30</a>		Party3	<Pty3>	[0..1]	±	<input checked="" type="checkbox"/> <a href="#">R38</a> , <a href="#">R41</a>
<a href="#">7.31</a>		Party4	<Pty4>	[0..1]	±	<input checked="" type="checkbox"/> <a href="#">R39</a> , <a href="#">R41</a>
<a href="#">7.32</a>		Party5	<Pty5>	[0..1]	±	<a href="#">R41</a>
<a href="#">7.33</a>		ReceivingSettlementParties	<RcvgSttlmPties>	[0..1]		
<a href="#">7.34</a>		Depository	<Dpstry>	[0..1]	±	<a href="#">R40</a>
<a href="#">7.35</a>		Party1	<Pty1>	[0..1]	±	<input checked="" type="checkbox"/> <a href="#">R36</a> , <a href="#">R41</a> , <input checked="" type="checkbox"/> <a href="#">R47</a>
<a href="#">7.36</a>		Party2	<Pty2>	[0..1]	±	<input checked="" type="checkbox"/> <a href="#">R37</a> , <a href="#">R41</a>

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">7.37</a>		Party3	<Pty3>	[0..1]	±	<input checked="" type="checkbox"/> <a href="#">R38</a> , <a href="#">R41</a>
<a href="#">7.38</a>		Party4	<Pty4>	[0..1]	±	<input checked="" type="checkbox"/> <a href="#">R39</a> , <a href="#">R41</a>
<a href="#">7.39</a>		Party5	<Pty5>	[0..1]	±	<a href="#">R41</a>
<a href="#">7.40</a>		TransactionAdditionalDetails	<TxAddtlDtls>	[0..1]	Text	
<a href="#">7.41</a>		Extension	<Xtnsn>	[0..*]	±	
<a href="#">7.42</a>		StatusAndReason	<StsAndRsn>	[0..*]		
<a href="#">7.43</a>		StatusAndReason	<StsAndRsn>	[1..1]		<a href="#">R10</a> , <a href="#">R9</a>
<a href="#">7.44</a>	{ Or	Proprietary	<Prtry>	[1..1]	±	
<a href="#">7.45</a>	Or	MatchingStatus	<MtchgSts>	[1..1]	±	
<a href="#">7.46</a>	Or	InferredMatchingStatus	<IfrrdMtchgSts>	[1..1]	±	
<a href="#">7.47</a>	Or	SettlementStatus	<SttlmSts>	[1..1]	±	<a href="#">R12</a>
<a href="#">7.48</a>	Or }	InstructionProcessingStatus	<InstrPrcgSts>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">8.0</a>		MessageOriginator	<MsgOrgtr>	[0..1]	±	<a href="#">R42</a> , <a href="#">R43</a>

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">9.0</a>		MessageRecipient	<MsgRcpt>	[0..1]	±	<a href="#">R42</a> , <a href="#">R43</a>

## Rules and Guidelines

### Rules

#### [R1](#) CoexistenceCharacterSetXRule

During ISO 15022 – 20022 coexistence, characters used in all text fields must correspond to character set X, that is, a-z A-Z / - ? : ( ) . , ‘ + { } CR LF.

**R2 CoexistenceIdentificationRule**

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

**R3 ReportNumberRule**

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.

**R4 CoexistenceIdentificationRule**

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

**R5 CoexistenceIssuerSchemeNameRule**

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

*This Rule also impacts **Frequency4Choice** Type. Please refer to 'Message Item Types' section p.994 for additional information.*

*This Rule also impacts **UpdateType2Choice** Type. Please refer to 'Message Item Types' section p.1036 for additional information.*

*This Rule also impacts **SecuritiesAccount13** Type. Please refer to 'Message Item Types' section p.847 for additional information.*

*This Rule also impacts **ProprietaryStatusAndReason1** Type. Please refer to 'Message Item Types' section p.1156 for additional information.*

*This Rule also impacts **MatchingStatus2Choice** Type. Please refer to 'Message Item Types' section p.1149 for additional information.*

*This Rule also impacts **SettlementStatus2Choice** Type. Please refer to 'Message Item Types' section p.1159 for additional information.*

*This Rule also impacts **InstructionProcessingStatus3Choice** Type. Please refer to 'Message Item Types' section p.1128 for additional information.*

*This Rule also impacts **TransactionActivity1Choice** Type. Please refer to 'Message Item Types' section p.1035 for additional information.*

*This Rule also impacts **SettlementOrCorporateActionEvent2Choice** Type. Please refer to 'Message Item Types' section p.1024 for additional information.*

*This Rule also impacts **SettlementDetails7** Type. Please refer to 'Message Item Types' section p.997 for additional information.*

*This Rule also impacts **MarketIdentification4** Type. Please refer to 'Message Item Types' section p.985 for additional information.*

*This Rule also impacts **SafekeepingPlaceFormat3Choice** Type. Please refer to 'Message Item Types' section p.988 for additional information.*

*This Rule also impacts **TradeDate1Choice** Type. Please refer to 'Message Item Types' section p.950 for additional information.*

*This Rule also impacts **SettlementDate2Choice** Type. Please refer to 'Message Item Types' section p.947 for additional information.*

*This Rule also impacts **PartyIdentificationAndAccount16** Type. Please refer to 'Message Item Types' section p.1073 for additional information.*

**R6 CoexistencePartyProprietaryIdentificationRule**

During ISO 15022 – 20022 coexistence, Party ProprietaryIdentification must be 34 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

**R7 AnyBIC** ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components:

INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00008

*This Rule also impacts **PartyIdentification13Choice** Type. Please refer to 'Message Item Types' section p.1043 for additional information.*

*This Rule also impacts **SafekeepingPlaceFormat3Choice** Type. Please refer to 'Message Item Types' section p.988 for additional information.*

*This Rule also impacts **PartyIdentification36** Type. Please refer to 'Message Item Types' section p.1067 for additional information.*

*This Rule also impacts **PartyIdentificationAndAccount16** Type. Please refer to 'Message Item Types' section p.1073 for additional information.*

*This Rule also impacts **PartyIdentification10Choice** Type. Please refer to 'Message Item Types' section p.1038 for additional information.*

**R8 CoexistenceIssuerSchemeNameRule**

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

*This Rule also impacts **PartyIdentification13Choice** Type. Please refer to 'Message Item Types' section p.1043 for additional information.*

*This Rule also impacts **PartyIdentificationAndAccount16** Type. Please refer to 'Message Item Types' section p.1073 for additional information.*

*This Rule also impacts **PartyIdentification10Choice** Type. Please refer to 'Message Item Types' section p.1038 for additional information.*

**R9 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**R10 SettlementStatusAndMatchedRule**

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).

**R11 AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

*This Rule also impacts **ProprietaryStatusAndReason1** Type. Please refer to 'Message Item Types' section p.1156 for additional information.*

*This Rule also impacts **MatchingStatus2Choice** Type. Please refer to 'Message Item Types' section p.1149 for additional information.*

*This Rule also impacts **SettlementStatus2Choice** Type. Please refer to 'Message Item Types' section p.1159 for additional information.*

**R12 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**R13 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**R14 CoexistenceIdentificationRule**

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

**R15 PostingAmountRule** ☒

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

(Fatal) Error Code: Sw.Stds.X00132

**R16 ReceivingParty1Rule** ☒

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

(Fatal) Error Code: Sw.Stds.X00141

**R17 DeliveringParty1Rule** ☒

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

(Fatal) Error Code: Sw.Stds.X00122

**R18 AdditionalDetailsRule**

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.

**R19 LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trades that result from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

**R20 CoexistenceQuantityRule**

During ISO 15022 – 20022 coexistence, Quantity length must not be greater than 15, including the decimal point.

**R21 CoexistenceAmountRule**

During ISO 15022 – 20022 coexistence, Amount length must not be greater than 15, including the decimal point.

R22 TwoLegTransactionOpeningClosingIRule

For settlement of two parts transactions (Securities Financing), the opening/initiation and closing/return of the transaction is identified by the providing of the below combination of 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)

**R23 TwoLegTransactionOpeningClosing2Rule**

For settlement of two parts 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 below 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)

**R24 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**R25 CashClearingSystemRule**

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.

**R26 Coexistence35to30TextFieldRule**

During ISO 15022 – 20022 coexistence, MarketIdentification/Description must be 30 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

**R27 MarketTypeAndIdentificationRule**

If Market Type is OverTheCounter (OTCO), then Identification/Description must specify a system.

If Market Type is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

**R28 Coexistence35to30TextFieldRule**

During ISO 15022 – 20022 coexistence, Identification must be 30 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

*This Rule also impacts **SafekeepingPlaceFormat3Choice** Type. Please refer to 'Message Item Types' section p.988 for additional information.*

**R29 Country** ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).  
(Fatal) Error Code: Sw.Stds.D00004

*This Rule also impacts **SafekeepingPlaceFormat3Choice** Type. Please refer to 'Message Item Types' section p.988 for additional information.*

*This Rule also impacts **SecurityIdentification11** Type. Please refer to 'Message Item Types' section p.954 for additional information.*

*This Rule also impacts **PartyIdentification36** Type. Please refer to 'Message Item Types' section p.1067 for additional information.*

*This Rule also impacts **PartyIdentificationAndAccount16** Type. Please refer to 'Message Item Types' section p.1073 for additional information.*

*This Rule also impacts **PartyIdentification10Choice** Type. Please refer to 'Message Item Types' section p.1038 for additional information.*

**R30 Coexistence35to30TextFieldRule**

During ISO 15022 – 20022 coexistence, Identification must be 30 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

*This Rule also impacts **SafekeepingPlaceFormat3Choice** Type. Please refer to 'Message Item Types' section p.988 for additional information.*

**R31 CoexistenceAmountRule**

During ISO 15022 – 20022 coexistence, Amount length must not be greater than 15, including the decimal point.

**R32 CurrencyAmount** ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

*This Rule also impacts **AmountAndDirection8** Type. Please refer to 'Message Item Types' section p.879 for additional information.*

**R33 ActiveCurrency** ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

*This Rule also impacts **AmountAndDirection8** Type. Please refer to 'Message Item Types' section p.879 for additional information.*

**R34 CurrencyAmount** ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

*This Rule also impacts **AmountAndDirection8** Type. Please refer to 'Message Item Types' section p.879 for additional information.*

**R35 ActiveOrHistoricCurrency** ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

*This Rule also impacts **AmountAndDirection8** Type. Please refer to 'Message Item Types' section p.879 for additional information.*



**R36 Party2PresenceRule** ☒

If Party2 is present, then Party1 must be present.

On Condition

/Party2 is present

Following Must be True

/Party1 Must be present

(Fatal) Error Code: Sw.Stds.X00128

**R37 Party3PresenceRule** ☒

If Party3 is present, then Party2 must be present.

On Condition

/Party3 is present

Following Must be True

/Party2 Must be present

(Fatal) Error Code: Sw.Stds.X00129

**R38 Party4PresenceRule** ☒

If Party4 is present, then Party3 must be present.

On Condition

/Party4 is present

Following Must be True

/Party3 Must be present

(Fatal) Error Code: Sw.Stds.X00130

**R39 Party5PresenceRule** ☒

If Party5 is present, then Party4 must be present.

On Condition

/Party5 is present

Following Must be True

/Party4 Must be present

(Fatal) Error Code: Sw.Stds.X00131

**R40 CoexistenceIdentificationRule**

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

**R41 CoexistenceIdentificationRule**

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

**R42 CoexistencePartyProprietaryIdentificationRule**

During ISO 15022 – 20022 coexistence, Party ProprietaryIdentification must be 34 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

*This Rule also impacts **PartyIdentificationAndAccount16** Type. Please refer to 'Message Item Types' section p.1073 for additional information.*

**R43 CoexistenceNameAndAddressRule**

During ISO 15022 – 20022 coexistence, the total of characters used in NameAndAddress must not be greater than 140.

*This Rule also impacts **PartyIdentificationAndAccount16** Type. Please refer to 'Message Item Types' section p.1073 for additional information.*

**R44 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**R45 CoexistenceIdentificationRule**

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

**R46 PostingAmountRule** ☒

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

(Fatal) Error Code: Sw.Stds.X00132

**R47 ReceivingParty1Rule** ☒

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

(Fatal) Error Code: Sw.Stds.X00141

**R48 DeliveringParty1Rule** ☒

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

(Fatal) Error Code: Sw.Stds.X00122

**R49 AdditionalDetailsRule**

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.

**R50 LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trades that result from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

**R51 CoexistenceQuantityRule**

During ISO 15022 – 20022 coexistence, Quantity length must not be greater than 15, including the decimal point.

**R52 CoexistenceAmountRule**

During ISO 15022 – 20022 coexistence, Amount length must not be greater than 15, including the decimal point.

## Guidelines

**G1 SecuritiesMarketPracticeGroupGuideline**

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](http://www.smpg.info).

## Message Items Description

The following section identifies the elements of the *SecuritiesTransactionPendingReportV01* message definition.

### 1.0 Identification <Id>

**Presence:** [1..1]

**Definition:** Information that uniquely identifies the SecuritiesTransactionPendingReport message as known by the account servicer. When the report has multiple pages, one message equals one page. Therefore, Identification uniquely identifies the page.

**Type:** The *Identification* block is composed of the following *DocumentIdentification11* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>1.1</u>		Identification	<Id>	[1..1]	Text
<u>1.2</u>		CreationDateTime	<CreDtTm>	[0..1]	±
<u>1.3</u>		CopyDuplicate	<CpyDplct>	[0..1]	Code

### 1.1 Identification <Id>

**Presence:** [1..1]

**Definition:** Unique identifier of the document (message) assigned by the sender of the document.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.2 CreationDateTime <CreDtTm>

**Presence:** [0..1]

**Definition:** Date and time at which the document (message) was created by the sender.

**Type:** This message item is composed of one of the following *DateAndDateTimeChoice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Date	<Dt>	[1..1]	DateTime
Or}	DateTime	<DtTm>	[1..1]	DateTime

For additional Type information, please refer to *DateAndDateTimeChoice* p.953 in 'Message Item Types' section.

### 1.3 CopyDuplicate <CpyDplct>

**Presence:** [0..1]

**Definition:** Specifies if this document is a copy, a duplicate, or a duplicate of a copy.

**Data Type:** Code

When this message item is present, one of the following *CopyDuplicate1Code* values must be used:

Code	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.

## 2.0 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.

**Type:** This message item is composed of the following **Pagination** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PageNumber	<PgNb>	[1..1]	Text
	LastPageIndicator	<LastPgInd>	[1..1]	Indicator

For additional Type information, please refer to **Pagination** p.996 in 'Message Item Types' section.

### 3.0 StatementGeneralDetails <StmntGnIDtls>

**Presence:** [1..1]

**Impacted by:** R3, R4

**Definition:** Provides general information on the report.

**Type:** The **StatementGeneralDetails** block is composed of the following **Statement14** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>3.1</u>		ReportNumber	<RptNb>	[0..1]	±
<u>3.2</u>		QueryReference	<QryRef>	[0..1]	Text
<u>3.3</u>		StatementIdentification	<StmntId>	[0..1]	Text
<u>3.4</u>		StatementDateTime	<StmntDtTm>	[1..1]	±
<u>3.5</u>		Frequency	<Frqcy>	[0..1]	±
<u>3.6</u>		UpdateType	<UpdTp>	[0..1]	±
<u>3.7</u>		StatementStructure	<StmntStr>	[1..1]	Code
<u>3.8</u>		ActivityIndicator	<ActvtyInd>	[1..1]	Indicator

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

ReportNumberRule

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.

#### 3.1 ReportNumber <RptNb>

**Synonym(s):** :13a::STAT (ISO 15022)

**Presence:** [0..1]

**Definition:** Sequential number of the report.

**Type:** This message item is composed of one of the following **Number3Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Short	<Shrt>	[1..1]	Text
Or }	Long	<Lng>	[1..1]	Text

For additional Type information, please refer to [Number3Choice](#) p.995 in 'Message Item Types' section.

### 3.2 QueryReference <QryRef>

**Synonym(s):** :20C::RELA (ISO 15022)

**Presence:** [0..1]

**Definition:** Identification of the SecuritiesStatementQuery message sent to request this statement.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 3.3 StatementIdentification <StmtId>

**Presence:** [0..1]

**Definition:** Reference common to all pages of a statement.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 3.4 StatementDateTime <StmtDtTm>

**Synonym(s):** :98a::STAT (ISO 15022)

**Presence:** [1..1]

**Definition:** Date and time of the statement.

**Type:** This message item is composed of one of the following [DateAndDateTimeChoice](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Date	<Dt>	[1..1]	DateTime
Or }	DateTime	<DtTm>	[1..1]	DateTime

For additional Type information, please refer to [DateAndDateTimeChoice](#) p.953 in 'Message Item Types' section.

### 3.5 Frequency <Frqcy>

**Synonym(s):** :22F::SFRE (ISO 15022)

**Presence:** [0..1]

**Definition:** Frequency of the statement.

**Type:** This message item is composed of one of the following [Frequency4Choice](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Code	<Cd>	[1..1]	Code
Or }	Proprietary	<Prtry>	[1..1]	

For additional Type information, please refer to **Frequency4Choice** p.994 in 'Message Item Types' section.

### 3.6 UpdateType <UpdTp>

**Synonym(s):** :22F::CODE (ISO 15022)

**Presence:** [0..1]

**Definition:** Indicates whether the statement is complete or contains changes only.

**Type:** This message item is composed of one of the following **UpdateType2Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Code	<Cd>	[1..1]	Code
Or}	Proprietary	<Prtry>	[1..1]	

For additional Type information, please refer to **UpdateType2Choice** p.1036 in 'Message Item Types' section.

### 3.7 StatementStructure <StmntStr>

**Synonym(s):** :22H::STST (ISO 15022)

**Presence:** [1..1]

**Definition:** Specifies whether the statement is sorted by status or transaction.

**Data Type:** Code

One of the following **StatementStructure1Code** values must be used:

Code	Name	Definition
STAT	Statuses	Statement is sorted by status.
TRAN	Transactions	Statement is sorted by transaction.

### 3.8 ActivityIndicator <ActvtyInd>

**Synonym(s):** :17B::ACTI (ISO 15022)

**Presence:** [1..1]

**Definition:** Indicates whether there is activity or information update reported in the statement.

**Data Type:** One of the following **YesNoIndicator** values must be used:

MeaningWhenTrue: Yes

MeaningWhenFalse: No

## 4.0 AccountOwner <AcctOwnr>

**Presence:** [0..1]

**Impacted by:** R6

**Definition:** Party that legally owns the account.

**Type:** This message item is composed of one of the following **PartyIdentification13Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	BICOrBEI	<BICOrBEI>	[1..1]	Identifier
Or}	ProprietaryIdentification	<PrtryId>	[1..1]	

For additional Type information, please refer to **PartyIdentification13Choice** p.1043 in 'Message Item Types' section.

**Rule(s):** CoexistencePartyProprietaryIdentificationRule

During ISO 15022 – 20022 coexistence, Party ProprietaryIdentification must be 34 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

## 5.0 SafekeepingAccount <SfkpgAcct>

**Presence:** [1..1]

**Definition:** Account to or from which a securities entry is made.

**Type:** This message item is composed of the following **SecuritiesAccount13** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Type	<Tp>	[0..1]	
	Name	<Nm>	[0..1]	Text

For additional Type information, please refer to **SecuritiesAccount13** p.847 in 'Message Item Types' section.

## 6.0 Status <Sts>

**Presence:** [0..\*]

**Definition:** Status information.

**Type:** The **Status** block is composed of the following **StatusAndReason1** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>6.1</u>		StatusAndReason	<StsAndRsn>	[1..1]	
<u>6.7</u>		Transaction	<Tx>	[0..*]	

### 6.1 StatusAndReason <StsAndRsn>

**Synonym(s):** :16R:STAT [and 16R:REAS] (ISO 15022)

**Presence:** [1..1]

**Impacted by:** R10, R9

**Definition:** Status and reason for the transaction.

**Type:** This message item is composed of one of the following **Status2Choice** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>6.2</u>	{Or	Proprietary	<Prtry>	[1..1]	±
<u>6.3</u>	Or	MatchingStatus	<MtchgSts>	[1..1]	±
<u>6.4</u>	Or	InferredMatchingStatus	<IfrrdMtchgSts>	[1..1]	±
<u>6.5</u>	Or	SettlementStatus	<SttlmSts>	[1..1]	±
<u>6.6</u>	Or}	InstructionProcessingStatus	<InstrPrcgSts>	[1..1]	±

**Rule(s):** PendingToFailingRule

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**SettlementStatusAndMatchedRule**

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).

**6.2 Proprietary <Prtry>**

**Synonym(s):** :25D: (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 6.1 StatusAndReason.*

**Definition:** Proprietary status.

**Type:** This message item is composed of the following *ProprietaryStatusAndReason1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	ProprietaryStatus	<PrtrySts>	[1..1]	
	ProprietaryReason	<PrtryRsn>	[0..*]	

For additional Type information, please refer to *ProprietaryStatusAndReason1* p.1156 in 'Message Item Types' section.

**6.3 MatchingStatus <MtchgSts>**

**Synonym(s):** :25D::MTCH (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 6.1 StatusAndReason.*

**Definition:** Provides the matching status of the instruction.

**Type:** This message item is composed of one of the following *MatchingStatus2Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Matched	<Mtchd>	[1..1]	
Or	Unmatched	<Umtchd>	[1..1]	
Or }	Proprietary	<Prtry>	[1..1]	

For additional Type information, please refer to *MatchingStatus2Choice* p.1149 in 'Message Item Types' section.

**6.4 InferredMatchingStatus <IfrrdMtchgSts>**

**Synonym(s):** :25D::INMH (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 6.1 StatusAndReason.*

**Definition:** Provides the matching status of an instruction as known by the account servicer based on an allegation.

At this time no matching took place on the market (at the CSD/ICSD).

**Type:** This message item is composed of one of the following *MatchingStatus2Choice* element(s):



Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Matched	<Mtchd>	[1..1]	
Or	Unmatched	<Umtchd>	[1..1]	
Or }	Proprietary	<Prtry>	[1..1]	

For additional Type information, please refer to [MatchingStatus2Choice](#) p.1149 in 'Message Item Types' section.

## 6.5 SettlementStatus <SttlmSts>

**Synonym(s):** :25D::SETT (ISO 15022)

**Presence:** [1..1]

**Impacted by:** [R12](#)

*This message item is part of choice 6.1 [StatusAndReason](#).*

**Definition:** Provides the status of settlement of a transaction.

**Type:** This message item is composed of one of the following [SettlementStatus2Choice](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Pending	<Pdg>	[1..1]	
Or	Failing	<Flng>	[1..1]	
Or }	Proprietary	<Prtry>	[1..1]	

For additional Type information, please refer to [SettlementStatus2Choice](#) p.1159 in 'Message Item Types' section.

**Rule(s):** PendingToFailingRule

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

## 6.6 InstructionProcessingStatus <InstrPrcgSts>

**Synonym(s):** :25D::IPRC (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 6.1 [StatusAndReason](#).*

**Definition:** Provides the status of an instruction.

**Type:** This message item is composed of one of the following [InstructionProcessingStatus3Choice](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	PendingProcessing	<PdgPrcg>	[1..1]	
Or	CancellationRequested	<CxlReqd>	[1..1]	
Or	AcknowledgedAccepted	<AckdAccptd>	[1..1]	
Or	Cancelled	<Canc>	[1..1]	
Or	Generated	<Gnrtd>	[1..1]	
Or	Repair	<Rpr>	[1..1]	
Or	PendingCancellation	<PdgCxl>	[1..1]	

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
Or}	ModificationRequested	<ModReqd>	[1..1]	

For additional Type information, please refer to *InstructionProcessingStatus3Choice* p.1128 in 'Message Item Types' section.

## 6.7 Transaction <Tx>

**Synonym(s):** :16R:TRAN (ISO 15022)

**Presence:** [0..\*]

**Impacted by:** R13, R14

**Definition:** Details of the transactions reported.

**Type:** This message item is composed of the following *Transaction7* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.8</a>		AccountOwnerTransactionIdentification	<AcctOwnrTxId>	[1..1]	Text
<a href="#">6.9</a>		AccountServicerTransactionIdentification	<AcctSvrTxId>	[0..1]	Text
<a href="#">6.10</a>		MarketInfrastructureTransactionIdentification	<MktInfrstrctrTxId>	[0..1]	Text
<a href="#">6.11</a>		TradeIdentification	<TradId>	[0..*]	Text
<a href="#">6.12</a>		PoolIdentification	<PoolId>	[0..1]	Text
<a href="#">6.13</a>		CommonIdentification	<CmonId>	[0..1]	Text
<a href="#">6.14</a>		CorporateActionEventIdentification	<CorpActnEvtId>	[0..1]	Text
<a href="#">6.15</a>		TripartyAgentCollateralTransactionIdentification	<TrptyAgtCollTxId>	[0..1]	Text
<a href="#">6.16</a>		ClientTripartyCollateralTransactionIdentification	<ClntTrptyCollTxId>	[0..1]	Text
<a href="#">6.17</a>		TransactionDetails	<TxDtls>	[0..1]	

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

## 6.8 AccountOwnerTransactionIdentification <AcctOwnrTxId>

**Synonym(s):** :20C: (ISO 15022)

**Presence:** [1..1]

**Definition:** Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.9 AccountServicerTransactionIdentification <AcctSvcrTxId>

**Synonym(s):** :20C::ASRF (ISO 15022)

**Presence:** [0..1]

**Definition:** Unambiguous identification of the transaction as known by the account servicer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.10 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

**Synonym(s):** :20C::MITI (ISO 15022)

**Presence:** [0..1]

**Definition:** Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target 2 for Securities.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.11 TradeIdentification <TradId>

**Synonym(s):** :20C::TRRF (ISO 15022)

**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.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.12 PoolIdentification <PoolId>

**Synonym(s):** :20C::POOL (ISO 15022)

**Presence:** [0..1]

**Definition:** Collective reference identifying a set of messages.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.13 CommonIdentification <CmonId>

**Synonym(s):** :20C::COMM (ISO 15022)

**Presence:** [0..1]

**Definition:** Unique reference agreed upon by the two trade counterparties to identify the trade.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.14 CorporateActionEventIdentification <CorpActnEvtId>

**Synonym(s):** :20C::CORP (ISO 15022)

**Presence:** [0..1]

**Definition:** Identification assigned by the account servicer to unambiguously identify a corporate action event.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.15 TripartyAgentCollateralTransactionIdentification <TrptyAgtCollTxId>

**Synonym(s):** :20C::TCTR (ISO 15022)

**Presence:** [0..1]

**Definition:** Unique reference identifying the triparty collateral management transaction from the triparty agent's point of view.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.16 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>

**Synonym(s):** :20C::CLTR (ISO 15022)

**Presence:** [0..1]

**Definition:** Unique reference identifying the triparty collateral management transaction from the client's point of view.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.17 TransactionDetails <TxDtls>

**Synonym(s):** :16R::TRANSDDET (ISO 15022)

**Presence:** [0..1]

**Impacted by:** [R18](#), [R19](#), [R20](#), [R21](#), [R22](#), [R23](#)

**Definition:** Identifies the details of the transaction.

**Type:** This message item is composed of the following *TransactionDetails7* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.18</a>		TransactionActivity	<TxActvty>	[1..1]	±
<a href="#">6.19</a>		SettlementTransactionOrCorporateActionEvent Type	<SttlmTxOrCorpActnEvtTp>	[0..1]	±
<a href="#">6.20</a>		SecuritiesMovementType	<SctiesMvmntTp>	[1..1]	Code
<a href="#">6.21</a>		Payment	<Pmt>	[1..1]	Code
<a href="#">6.22</a>		SettlementParameters	<SttlmParams>	[0..1]	±
<a href="#">6.23</a>		PlaceOfTrade	<PlcOfTrad>	[0..1]	±
<a href="#">6.24</a>		SafekeepingPlace	<SfkpgPlc>	[0..1]	±
<a href="#">6.25</a>		PlaceOfClearing	<PlcOfClr>	[0..1]	Identifier
<a href="#">6.26</a>		FinancialInstrumentIdentification	<FinInstrmId>	[1..1]	±
<a href="#">6.27</a>		PostingQuantity	<PstngQty>	[1..1]	±
<a href="#">6.28</a>		PostingAmount	<PstngAmt>	[0..1]	±
<a href="#">6.29</a>		TradeDate	<TradDt>	[0..1]	±

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.30</a>		ExpectedSettlementDate	<XpctdSttlmDt>	[0..1]	±
<a href="#">6.31</a>		SettlementDate	<SttlmDt>	[1..1]	±
<a href="#">6.32</a>		LateDeliveryDate	<LateDlvryDt>	[0..1]	±
<a href="#">6.33</a>		ExpectedValueDate	<XpctdValDt>	[0..1]	±
<a href="#">6.34</a>		DeliveringSettlementParties	<DlvrgSttlmPties>	[0..1]	
<a href="#">6.41</a>		ReceivingSettlementParties	<RcvgSttlmPties>	[0..1]	
<a href="#">6.48</a>		TransactionAdditionalDetails	<TxAddtlDtls>	[0..1]	Text
<a href="#">6.49</a>		Extension	<Xtnsn>	[0..*]	±

**Rule(s):** AdditionalDetailsRule

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.

CoexistenceAmountRule

During ISO 15022 – 20022 coexistence, Amount length must not be greater than 15, including the decimal point.

CoexistenceQuantityRule

During ISO 15022 – 20022 coexistence, Quantity length must not be greater than 15, including the decimal point.

DeliveringParty1Rule ☒

If the instruction is a receive, then DeliveringParty1 must be present.

(Fatal) Error Code: Sw.Stds.X00122

LateDeliveryDateRule

If LateDeliveryDate is used, then the transaction must be a pool trades that result from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

PostingAmountRule ☒

If the instruction is against payment, PostingAmount must be present.

(Fatal) Error Code: Sw.Stds.X00132

ReceivingParty1Rule ☒

If the instruction is a delivery, then ReceivingParty 1 must be present.

(Fatal) Error Code: Sw.Stds.X00141

TwoLegTransactionOpeningClosing1Rule

For settlement of two parts transactions (Securities Financing), the opening/initiation and closing/return of the transaction is identified by the providing of the below combination of 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)

## 6.18 TransactionActivity <TxActvty>

**Synonym(s):** :22F::TRAN (ISO 15022)

**Presence:** [1..1]

**Definition:** Specifies the type of activity to which this instruction relates.

**Type:** This message item is composed of one of the following *TransactionActivity1Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Code	<Cd>	[1..1]	Code
Or }	Proprietary	<Prtry>	[1..1]	

For additional Type information, please refer to *TransactionActivity1Choice* p.1035 in 'Message Item Types' section.

## 6.19 SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>

**Synonym(s):** :22F::SETR or :22F::CAEV (ISO 15022)

**Presence:** [0..1]

**Definition:** Choice of type for the transaction reported.

**Type:** This message item is composed of one of the following *SettlementOrCorporateActionEvent2Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	SecuritiesTransactionType	<SctiesTxTp>	[1..1]	
Or }	CorporateActionEventType	<CorpActnEvtTp>	[1..1]	

For additional Type information, please refer to *SettlementOrCorporateActionEvent2Choice* p.1024 in 'Message Item Types' section.

## 6.20 SecuritiesMovementType <SctiesMvmntTp>

**Synonym(s):** :22H::REDE (ISO 15022)

**Presence:** [1..1]

**Definition:** Specifies if the movement on a securities account results from a deliver or a receive instruction.

**Data Type:** Code

One of the following *ReceiveDelivery1Code* values must be used:

Code	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

## 6.21 Payment <Pmt>

**Synonym(s):** :22H::PAYM (ISO 15022)

**Presence:** [1..1]

**Definition:** Specifies how the transaction is to be settled, for example, against payment.

**Data Type:** Code

One of the following **DeliveryReceiptType2Code** values must be used:

Code	Name	Definition
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, ie, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.

## 6.22 SettlementParameters <SttlmParams>

**Synonym(s):** :16R:SETDET (ISO 15022)

**Presence:** [0..1]

**Impacted by:** R24, R25

**Definition:** Parameters applied to the settlement of a security transfer.

**Type:** This message item is composed of the following **SettlementDetails7** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	HoldIndicator	<HldInd>	[0..1]	Indicator
	SettlementTransactionCondition	<SttlmTxCond>	[0..*]	
	SettlingCapacity	<SttlgCpcty>	[0..1]	
	StampDutyTaxBasis	<StmpDtyTaxBsis>	[0..1]	
	SecuritiesRTGS	<SciesRTGS>	[0..1]	
	Registration	<Regn>	[0..1]	
	BeneficialOwnership	<BnfclOwnrsh>	[0..1]	
	CashClearingSystem	<CshClrSys>	[0..1]	
	TaxCapacity	<TaxCpcty>	[0..1]	
	RepurchaseType	<RpTp>	[0..1]	
	MarketClientSide	<MktClntSd>	[0..1]	
	BlockTrade	<BlckTrad>	[0..1]	
	LegalRestrictions	<LglRstrctns>	[0..1]	
	SettlementSystemMethod	<SttlmSysMtd>	[0..1]	
	NettingEligibility	<NetgElgblty>	[0..1]	
	CCPEligibility	<CCPElgblty>	[0..1]	
	LetterOfGuarantee	<LtrOfGrnt>	[0..1]	
	PartialSettlementIndicator	<PrtlSttlmInd>	[0..1]	Indicator

For additional Type information, please refer to **SettlementDetails7** p.997 in 'Message Item Types' section.



**Rule(s):** CashClearingSystemRule

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

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**6.23 PlaceOfTrade <PlcOfTrad>**

**Synonym(s):** :94B::TRAD (ISO 15022)

**Presence:** [0..1]

**Impacted by:** R26, R27

**Definition:** Market in which a trade transaction has been executed.

**Type:** This message item is composed of the following **MarketIdentification4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[0..1]	
	Type	<Tp>	[1..1]	

For additional Type information, please refer to **MarketIdentification4** p.985 in 'Message Item Types' section.

**Rule(s):** Coexistence35to30TextFieldRule

During ISO 15022 – 20022 coexistence, MarketIdentification/Description must be 30 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

## MarketTypeAndIdentificationRule

If Market Type is OverTheCounter (OTCO), then Identification/Description must specify a system.

If Market Type is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

**6.24 SafekeepingPlace <SfkpgPlc>**

**Synonym(s):** :94a::SAFE (ISO 15022)

**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).

**Type:** This message item is composed of one of the following **SafekeepingPlaceFormat3Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Identification	<Id>	[1..1]	
Or	Country	<Ctry>	[1..1]	Code
Or	TypeAndIdentification	<TpAndId>	[1..1]	
Or }	Proprietary	<Prtry>	[1..1]	

For additional Type information, please refer to **SafekeepingPlaceFormat3Choice** p.988 in 'Message Item Types' section.

## 6.25 PlaceOfClearing <PlcOfClr>

**Synonym(s):** :94H::CLEA (ISO 15022)

**Presence:** [0..1]

**Impacted by:** ☒ R7

**Definition:** Infrastructure which may be a component of a clearing house and wich 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.

**Data Type:** AnyBICIdentifier

**Format:** [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Rule(s):** AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00008

## 6.26 FinancialInstrumentIdentification <FinInstrmId>

**Synonym(s):** :35B: (ISO 15022)

**Presence:** [1..1]

**Definition:** Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

**Type:** This message item is composed of the following *SecurityIdentification11* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	Identification	<Id>	[1..1]	
	Description	<Desc>	[0..1]	Text

For additional Type information, please refer to *SecurityIdentification11* p.954 in 'Message Item Types' section.

## 6.27 PostingQuantity <PstngQty>

**Synonym(s):** :36B::PSTA (ISO 15022)

**Presence:** [1..1]

**Definition:** Quantity of financial instrument (to be) posted to the safekeeping account.

**Type:** This message item is composed of one of the following *Quantity6Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
{ Or	Quantity	<Qty>	[1..1]	
Or }	OriginalAndCurrentFace	<OrgnlAndCurFace>	[1..1]	

For additional Type information, please refer to *Quantity6Choice* p.1115 in 'Message Item Types' section.

## 6.28 PostingAmount <PstngAmt>

**Synonym(s):** :19A::PSTA (ISO 15022)

**Presence:** [0..1]

**Impacted by:** ☒ R15, R31

**Definition:** Amount of money that is to be/was posted to the account.

**Type:** This message item is composed of the following **AmountAndDirection8** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Amount	<Amt>	[1..1]	Amount
	CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code
	OriginalCurrencyAndOrderedAmount	<OrgnlCcyAndOrdrdAmt>	[0..1]	Amount

For additional Type information, please refer to **AmountAndDirection8** p.879 in 'Message Item Types' section.

**Rule(s):** CoexistenceAmountRule

During ISO 15022 – 20022 coexistence, Amount length must not be greater than 15, including the decimal point.

## 6.29 TradeDate <TradDt>

**Synonym(s):** :98a::TRAD (ISO 15022)

**Presence:** [0..1]

**Definition:** Specifies the date/time on which the trade was executed.

**Type:** This message item is composed of one of the following **TradeDate1Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Date	<Dt>	[1..1]	
Or }	DateCode	<DtCd>	[1..1]	

For additional Type information, please refer to **TradeDate1Choice** p.950 in 'Message Item Types' section.

## 6.30 ExpectedSettlementDate <XpctdSttlmDt>

**Synonym(s):** :98a::EXSE (ISO 15022)

**Presence:** [0..1]

**Definition:** Date and time at which the securities are to be delivered or received.

**Type:** This message item is composed of one of the following **DateAndDateTimeChoice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Date	<Dt>	[1..1]	DateTime
Or }	DateTime	<DtTm>	[1..1]	DateTime

For additional Type information, please refer to **DateAndDateTimeChoice** p.953 in 'Message Item Types' section.

## 6.31 SettlementDate <SttlmDt>

**Synonym(s):** :98a::SETT (ISO 15022)

**Presence:** [1..1]

**Definition:** Date and time at which the securities are to be delivered or received.

**Type:** This message item is composed of one of the following *SettlementDate2Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Date	<Dt>	[1..1]	
Or }	DateCode	<DtCd>	[1..1]	

For additional Type information, please refer to *SettlementDate2Choice* p.947 in 'Message Item Types' section.

## 6.32 LateDeliveryDate <LateDlvryDt>

**Synonym(s):** :98a::ADEL (ISO 15022)

**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.

**Type:** This message item is composed of one of the following *DateAndDateTimeChoice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Date	<Dt>	[1..1]	DateTime
Or }	DateTime	<DtTm>	[1..1]	DateTime

For additional Type information, please refer to *DateAndDateTimeChoice* p.953 in 'Message Item Types' section.

## 6.33 ExpectedValueDate <XpctdValDt>

**Synonym(s):** :98a::EXVA (ISO 15022)

**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.

**Type:** This message item is composed of one of the following *DateAndDateTimeChoice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Date	<Dt>	[1..1]	DateTime
Or }	DateTime	<DtTm>	[1..1]	DateTime

For additional Type information, please refer to *DateAndDateTimeChoice* p.953 in 'Message Item Types' section.

## 6.34 DeliveringSettlementParties <DlvrgSttlmPties>

**Synonym(s):** :16R::SETPRTY (ISO 15022)

**Presence:** [0..1]

**Definition:** Identifies the chain of delivering settlement parties.

**Type:** This message item is composed of the following *SettlementParties2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
6.35		Depository	<Dpstry>	[0..1]	±

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.36</a>		Party1	<Pty1>	[0..1]	±
<a href="#">6.37</a>		Party2	<Pty2>	[0..1]	±
<a href="#">6.38</a>		Party3	<Pty3>	[0..1]	±
<a href="#">6.39</a>		Party4	<Pty4>	[0..1]	±
<a href="#">6.40</a>		Party5	<Pty5>	[0..1]	±

**Rule(s):** Party2PresenceRule ☒

If Party2 is present, then Party1 must be present.  
(Fatal) Error Code: Sw.Stds.X00128

Party3PresenceRule ☒

If Party3 is present, then Party2 must be present.  
(Fatal) Error Code: Sw.Stds.X00129

Party4PresenceRule ☒

If Party4 is present, then Party3 must be present.  
(Fatal) Error Code: Sw.Stds.X00130

Party5PresenceRule ☒

If Party5 is present, then Party4 must be present.  
(Fatal) Error Code: Sw.Stds.X00131

**6.35 Depository <Dpstry>**

**Synonym(s):** :95a::PSET (ISO 15022)

**Presence:** [0..1]

**Impacted by:** R40

**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.

**Type:** This message item is composed of the following **PartyIdentification36** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	ProcessingIdentification	<PrcgId>	[0..1]	Text

For additional Type information, please refer to **PartyIdentification36** p.1067 in 'Message Item Types' section.

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

**6.36 Party1 <Pty1>**

**Synonym(s):** :95a::REAG or DEAG (ISO 15022)

**Presence:** [0..1]

**Impacted by:** ☒ R17, ☒ R36, R41

**Definition:** Party that, in a settlement chain interacts with the depository.

**Type:** This message item is composed of the following *PartyIdentificationAndAccount16* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	SafekeepingAccount	<SfkpgAcct>	[0..1]	
	ProcessingIdentification	<PrcgId>	[0..1]	Text

For additional Type information, please refer to *PartyIdentificationAndAccount16* p.1073 in 'Message Item Types' section.

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

## 6.37 Party2 <Pty2>

**Synonym(s):** :95a::REI2 or DEI2 (ISO 15022), :95a::REI1 or DEI1 (ISO 15022), :95a::RECU or DECU (ISO 15022), :95a::BUYR or SELL (ISO 15022)

**Presence:** [0..1]

**Impacted by:** ☒ R37, R41

**Definition:** Party that, in a settlement chain interacts with the party 1.

**Type:** This message item is composed of the following *PartyIdentificationAndAccount16* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	SafekeepingAccount	<SfkpgAcct>	[0..1]	
	ProcessingIdentification	<PrcgId>	[0..1]	Text

For additional Type information, please refer to *PartyIdentificationAndAccount16* p.1073 in 'Message Item Types' section.

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

## 6.38 Party3 <Pty3>

**Synonym(s):** :95a::REI1 or DEI1 (ISO 15022), :95a::RECU or DECU (ISO 15022), :95a::BUYR or SELL (ISO 15022)

**Presence:** [0..1]

**Impacted by:** ☒ R38, R41

**Definition:** Party that, in a settlement chain interacts with the party 2.

**Type:** This message item is composed of the following *PartyIdentificationAndAccount16* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	SafekeepingAccount	<SfkpgAcct>	[0..1]	
	ProcessingIdentification	<PrcgId>	[0..1]	Text

For additional Type information, please refer to ***PartyIdentificationAndAccount16*** p.1073 in 'Message Item Types' section.

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

### 6.39 Party4 <Pty4>

**Synonym(s):** :95a::RECU or DECU (ISO 15022), :95a::BUYR or SELL (ISO 15022)

**Presence:** [0..1]

**Impacted by:** ☒ R39, R41

**Definition:** Party that, in a settlement chain interacts with the party 3.

**Type:** This message item is composed of the following ***PartyIdentificationAndAccount16*** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	SafekeepingAccount	<SfkpgAcct>	[0..1]	
	ProcessingIdentification	<PrcgId>	[0..1]	Text

For additional Type information, please refer to ***PartyIdentificationAndAccount16*** p.1073 in 'Message Item Types' section.

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

### 6.40 Party5 <Pty5>

**Synonym(s):** :95a::BUYR or SELL (ISO 15022)

**Presence:** [0..1]

**Impacted by:** R41

**Definition:** Party that, in a settlement chain interacts with the party 4.

**Type:** This message item is composed of the following ***PartyIdentificationAndAccount16*** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	SafekeepingAccount	<SfkpgAcct>	[0..1]	
	ProcessingIdentification	<PrcgId>	[0..1]	Text

For additional Type information, please refer to **PartyIdentificationAndAccount16** p.1073 in 'Message Item Types' section.

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

## 6.41 ReceivingSettlementParties <RcvgSttlmPties>

**Synonym(s):** :16R:SETPRTY (ISO 15022)

**Presence:** [0..1]

**Definition:** Identifies the chain of receiving settlement parties.

**Type:** This message item is composed of the following **SettlementParties2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.42</a>		Depository	<Dpstry>	[0..1]	±
<a href="#">6.43</a>		Party1	<Pty1>	[0..1]	±
<a href="#">6.44</a>		Party2	<Pty2>	[0..1]	±
<a href="#">6.45</a>		Party3	<Pty3>	[0..1]	±
<a href="#">6.46</a>		Party4	<Pty4>	[0..1]	±
<a href="#">6.47</a>		Party5	<Pty5>	[0..1]	±

**Rule(s):** Party2PresenceRule ☒

If Party2 is present, then Party1 must be present.  
(Fatal) Error Code: Sw.Stds.X00128

Party3PresenceRule ☒

If Party3 is present, then Party2 must be present.  
(Fatal) Error Code: Sw.Stds.X00129

Party4PresenceRule ☒

If Party4 is present, then Party3 must be present.  
(Fatal) Error Code: Sw.Stds.X00130

Party5PresenceRule ☒

If Party5 is present, then Party4 must be present.  
(Fatal) Error Code: Sw.Stds.X00131

## 6.42 Depository <Dpstry>

**Synonym(s):** :95a::PSET (ISO 15022)

**Presence:** [0..1]

**Impacted by:** [R40](#)

**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.

**Type:** This message item is composed of the following **PartyIdentification36** element(s):



Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	ProcessingIdentification	<PrcgId>	[0..1]	Text

For additional Type information, please refer to **PartyIdentification36** p.1067 in 'Message Item Types' section.

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

### 6.43 Party1 <Pty1>

**Synonym(s):** :95a::REAG or DEAG (ISO 15022)

**Presence:** [0..1]

**Impacted by:** ☒ R16, ☒ R36, R41

**Definition:** Party that, in a settlement chain interacts with the depository.

**Type:** This message item is composed of the following **PartyIdentificationAndAccount16** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	SafekeepingAccount	<SfkpgAcct>	[0..1]	
	ProcessingIdentification	<PrcgId>	[0..1]	Text

For additional Type information, please refer to **PartyIdentificationAndAccount16** p.1073 in 'Message Item Types' section.

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

### 6.44 Party2 <Pty2>

**Synonym(s):** :95a::REI2 or DEI2 (ISO 15022), :95a::REI1 or DEI1 (ISO 15022), :95a::RECU or DECU (ISO 15022), :95a::BUYR or SELL (ISO 15022)

**Presence:** [0..1]

**Impacted by:** ☒ R37, R41

**Definition:** Party that, in a settlement chain interacts with the party 1.

**Type:** This message item is composed of the following **PartyIdentificationAndAccount16** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	SafekeepingAccount	<SfkpgAcct>	[0..1]	
	ProcessingIdentification	<PrcgId>	[0..1]	Text

For additional Type information, please refer to **PartyIdentificationAndAccount16** p.1073 in 'Message Item Types' section.

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

## 6.45 Party3 <Pty3>

**Synonym(s):** :95a::REI1 or DEI1 (ISO 15022), :95a::RECU or DECU (ISO 15022), :95a::BUYR or SELL (ISO 15022)

**Presence:** [0..1]

**Impacted by:** ☒ R38, R41

**Definition:** Party that, in a settlement chain interacts with the party 2.

**Type:** This message item is composed of the following **PartyIdentificationAndAccount16** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	SafekeepingAccount	<SfkpgAcct>	[0..1]	
	ProcessingIdentification	<PrcgId>	[0..1]	Text

For additional Type information, please refer to **PartyIdentificationAndAccount16** p.1073 in 'Message Item Types' section.

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

## 6.46 Party4 <Pty4>

**Synonym(s):** :95a::RECU or DECU (ISO 15022), :95a::BUYR or SELL (ISO 15022)

**Presence:** [0..1]

**Impacted by:** ☒ R39, R41

**Definition:** Party that, in a settlement chain interacts with the party 3.

**Type:** This message item is composed of the following **PartyIdentificationAndAccount16** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	SafekeepingAccount	<SfkpgAcct>	[0..1]	
	ProcessingIdentification	<PrcgId>	[0..1]	Text

For additional Type information, please refer to **PartyIdentificationAndAccount16** p.1073 in 'Message Item Types' section.

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

## 6.47 Party5 <Pty5>

**Synonym(s):** :95a::BUYR or SELL (ISO 15022)

**Presence:** [0..1]

**Impacted by:** [R41](#)

**Definition:** Party that, in a settlement chain interacts with the party 4.

**Type:** This message item is composed of the following **PartyIdentificationAndAccount16** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	SafekeepingAccount	<SfkpgAcct>	[0..1]	
	ProcessingIdentification	<PrcgId>	[0..1]	Text

For additional Type information, please refer to **PartyIdentificationAndAccount16** p.1073 in 'Message Item Types' section.

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

## 6.48 TransactionAdditionalDetails <TxAddtIDtls>

**Synonym(s):** :70E::TRDE (ISO 15022)

**Presence:** [0..1]

**Definition:** Provides additional details on the transaction which can not be included within the structured fields of the message.

**Data Type:** Max350Text

**Format:** maxLength: 350  
minLength: 1

## 6.49 Extension <Xtnsn>

**Presence:** [0..\*]

**Definition:** Additional information that cannot be captured in the structured elements and/or any other specific block.

**Type:** This message item is composed of the following **Extension2** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PlaceAndName	<PlcAndNm>	[0..1]	Text
	ExtensionEnvelope	<XtnsnEnvlp>	[1..1]	

For additional Type information, please refer to **Extension2** p.993 in 'Message Item Types' section.

## 7.0 Transactions <Txs>

**Presence:** [0..\*]

**Impacted by:** [R44](#), [R45](#)

**Definition:** Details of the transactions reported.

**Type:** The **Transactions** block is composed of the following **Transaction8** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">7.1</a>		AccountOwnerTransactionIdentification	<AcctOwnrTxId>	[1..1]	Text

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">7.2</a>		AccountServicerTransactionIdentification	<AcctSvrTxId>	[0..1]	Text
<a href="#">7.3</a>		MarketInfrastructureTransactionIdentification	<MktInfrstrctrTxId>	[0..1]	Text
<a href="#">7.4</a>		TradeIdentification	<TradId>	[0..*]	Text
<a href="#">7.5</a>		PoolIdentification	<PoolId>	[0..1]	Text
<a href="#">7.6</a>		CommonIdentification	<CmonId>	[0..1]	Text
<a href="#">7.7</a>		CorporateActionEventIdentification	<CorpActnEvtId>	[0..1]	Text
<a href="#">7.8</a>		TripartyAgentCollateralTransactionIdentification	<TrptyAgtCollTxId>	[0..1]	Text
<a href="#">7.9</a>		ClientTripartyCollateralTransactionIdentification	<ClntTrptyCollTxId>	[0..1]	Text
<a href="#">7.10</a>		TransactionDetails	<TxDtls>	[0..1]	
<a href="#">7.42</a>		StatusAndReason	<StsAndRsn>	[0..*]	

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

## 7.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

**Synonym(s):** :20C: (ISO 15022)

**Presence:** [1..1]

**Definition:** Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 7.2 AccountServicerTransactionIdentification <AcctSvrTxId>

**Synonym(s):** :20C::ASRF (ISO 15022)

**Presence:** [0..1]

**Definition:** Unambiguous identification of the transaction as known by the account servicer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 7.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

**Synonym(s):** :20C::MITI (ISO 15022)

**Presence:** [0..1]

**Definition:** Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target 2 for Securities.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 7.4 TradeIdentification <TradId>

**Synonym(s):** :20C::TRRF (ISO 15022)

**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.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 7.5 PoolIdentification <PoolId>

**Synonym(s):** :20C::POOL (ISO 15022)

**Presence:** [0..1]

**Definition:** Collective reference identifying a set of messages.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 7.6 CommonIdentification <CmonId>

**Synonym(s):** :20C::COMM (ISO 15022)

**Presence:** [0..1]

**Definition:** Unique reference agreed upon by the two trade counterparties to identify the trade.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 7.7 CorporateActionEventIdentification <CorpActnEvtId>

**Synonym(s):** :20C::CORP (ISO 15022)

**Presence:** [0..1]

**Definition:** Identification assigned by the account servicer to unambiguously identify a corporate action event.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 7.8 TripartyAgentCollateralTransactionIdentification <TrptyAgtCollTxId>

**Synonym(s):** :20C::TCTR (ISO 15022)

**Presence:** [0..1]

**Definition:** Unique reference identifying the triparty collateral management transaction from the triparty agent's point of view.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 7.9 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>

**Synonym(s):** :20C::CLTR (ISO 15022)

**Presence:** [0..1]

**Definition:** Unique reference identifying the triparty collateral management transaction from the client's point of view.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 7.10 TransactionDetails <TxDtls>

**Synonym(s):** :16R::TRANSDet (ISO 15022)

**Presence:** [0..1]

**Impacted by:** [R49](#), [R50](#), [R51](#), [R52](#)

**Definition:** Identifies the details of the transaction.

**Type:** This message item is composed of the following *TransactionDetails8* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">7.11</a>		TransactionActivity	<TxActvty>	[1..1]	±
<a href="#">7.12</a>		SettlementTransactionOrCorporateActionEvent Type	<SttlmTxOrCorpActnEvtTp>	[0..1]	±
<a href="#">7.13</a>		SecuritiesMovementType	<SctiesMvmntTp>	[1..1]	Code
<a href="#">7.14</a>		Payment	<Pmt>	[1..1]	Code
<a href="#">7.15</a>		SettlementParameters	<SttlmParams>	[0..1]	±
<a href="#">7.16</a>		PlaceOfTrade	<PlcOfTrad>	[0..1]	±
<a href="#">7.17</a>		SafekeepingPlace	<SfkpgPlc>	[0..1]	±
<a href="#">7.18</a>		FinancialInstrumentIdentification	<FinInstrmId>	[1..1]	±
<a href="#">7.19</a>		PostingQuantity	<PstngQty>	[1..1]	±
<a href="#">7.20</a>		PostingAmount	<PstngAmt>	[1..1]	±
<a href="#">7.21</a>		TradeDate	<TradDt>	[0..1]	±
<a href="#">7.22</a>		ExpectedSettlementDate	<XpctdSttlmDt>	[0..1]	±
<a href="#">7.23</a>		SettlementDate	<SttlmDt>	[1..1]	±
<a href="#">7.24</a>		LateDeliveryDate	<LateDlvryDt>	[0..1]	±
<a href="#">7.25</a>		ExpectedValueDate	<XpctdValDt>	[0..1]	±
<a href="#">7.26</a>		DeliveringSettlementParties	<DlvrngSttlmPties>	[0..1]	
<a href="#">7.33</a>		ReceivingSettlementParties	<RcvngSttlmPties>	[0..1]	
<a href="#">7.40</a>		TransactionAdditionalDetails	<TxAddtlDtls>	[0..1]	Text
<a href="#">7.41</a>		Extension	<Xtnsn>	[0..*]	±

**Rule(s):** AdditionalDetailsRule

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.

## CoexistenceAmountRule

During ISO 15022 – 20022 coexistence, Amount length must not be greater than 15, including the decimal point.

## CoexistenceQuantityRule

During ISO 15022 – 20022 coexistence, Quantity length must not be greater than 15, including the decimal point.

DeliveringParty1Rule ☒

If the instruction is a receive, then DeliveringParty1 must be present.

(Fatal) Error Code: Sw.Stds.X00122

## LateDeliveryDateRule

If LateDeliveryDate is used, then the transaction must be a pool trades that result from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

PostingAmountRule ☒

If the instruction is against payment, PostingAmount must be present.

(Fatal) Error Code: Sw.Stds.X00132

ReceivingParty1Rule ☒

If the instruction is a delivery, then ReceivingParty 1 must be present.

(Fatal) Error Code: Sw.Stds.X00141

## 7.11 TransactionActivity <TxActvty>

**Synonym(s):** :22F::TRAN (ISO 15022)

**Presence:** [1..1]

**Definition:** Specifies the type of activity to which this instruction relates.

**Type:** This message item is composed of one of the following *TransactionActivity1Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Code	<Cd>	[1..1]	Code
Or}	Proprietary	<Prtry>	[1..1]	

For additional Type information, please refer to *TransactionActivity1Choice* p.1035 in 'Message Item Types' section.

## 7.12 SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>

**Synonym(s):** :22F::SETR or :22F::CAEV (ISO 15022)

**Presence:** [0..1]

**Definition:** Choice of type for the transaction reported.

**Type:** This message item is composed of one of the following *SettlementOrCorporateActionEvent2Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	SecuritiesTransactionType	<SctiesTxTp>	[1..1]	
Or}	CorporateActionEventType	<CorpActnEvtTp>	[1..1]	

For additional Type information, please refer to [SettlementOrCorporateActionEvent2Choice](#) p.1024 in 'Message Item Types' section.

### 7.13 SecuritiesMovementType <SctiesMvmntTp>

**Synonym(s):** :22H::REDE (ISO 15022)

**Presence:** [1..1]

**Definition:** Specifies if the movement on a securities account results from a deliver or a receive instruction.

**Data Type:** Code

One of the following **ReceiveDelivery1Code** values must be used:

Code	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

### 7.14 Payment <Pmt>

**Synonym(s):** :22H::PAYM (ISO 15022)

**Presence:** [1..1]

**Definition:** Specifies how the transaction is to be settled, for example, against payment.

**Data Type:** Code

One of the following **DeliveryReceiptType2Code** values must be used:

Code	Name	Definition
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, ie, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.

### 7.15 SettlementParameters <SttlmParams>

**Synonym(s):** :16R::SETDET (ISO 15022)

**Presence:** [0..1]

**Impacted by:** [R24](#), [R25](#)

**Definition:** Parameters applied to the settlement of a security transfer.

**Type:** This message item is composed of the following **SettlementDetails7** element(s):



Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	HoldIndicator	<HldInd>	[0..1]	Indicator
	SettlementTransactionCondition	<SttlmTxCond>	[0..*]	
	SettlingCapacity	<SttlgCpcty>	[0..1]	
	StampDutyTaxBasis	<StmpDtyTaxBsis>	[0..1]	
	SecuritiesRTGS	<SciesRTGS>	[0..1]	
	Registration	<Regn>	[0..1]	
	BeneficialOwnership	<BnfclOwnrsh>	[0..1]	
	CashClearingSystem	<CshClrSys>	[0..1]	
	TaxCapacity	<TaxCpcty>	[0..1]	
	RepurchaseType	<RpTp>	[0..1]	
	MarketClientSide	<MktClntSd>	[0..1]	
	BlockTrade	<BlckTrad>	[0..1]	
	LegalRestrictions	<LglRstrctns>	[0..1]	
	SettlementSystemMethod	<SttlmSysMtd>	[0..1]	
	NettingEligibility	<NetgElgblty>	[0..1]	
	CCPEligibility	<CCPElgblty>	[0..1]	
	LetterOfGuarantee	<LtrOfGrnt>	[0..1]	
	PartialSettlementIndicator	<PrtlSttlmInd>	[0..1]	Indicator

For additional Type information, please refer to **SettlementDetails7** p.997 in 'Message Item Types' section.

**Rule(s):** CashClearingSystemRule

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

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

## 7.16 PlaceOfTrade <PlcOfTrad>

**Synonym(s):** :94B::TRAD (ISO 15022)

**Presence:** [0..1]

**Impacted by:** [R26](#), [R27](#)

**Definition:** Market in which a trade transaction has been executed.

**Type:** This message item is composed of the following **MarketIdentification4** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[0..1]	
	Type	<Tp>	[1..1]	

For additional Type information, please refer to **MarketIdentification4** p.985 in 'Message Item Types' section.

**Rule(s):** Coexistence35to30TextFieldRule

During ISO 15022 – 20022 coexistence, MarketIdentification/Description must be 30 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

MarketTypeAndIdentificationRule

If Market Type is OverTheCounter (OTCO), then Identification/Description must specify a system.

If Market Type is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

## 7.17 SafekeepingPlace <SfkpgPlc>

**Synonym(s):** :94a::SAFE (ISO 15022)

**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).

**Type:** This message item is composed of one of the following **SafekeepingPlaceFormat3Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Identification	<Id>	[1..1]	
Or	Country	<Ctry>	[1..1]	Code
Or	TypeAndIdentification	<TpAndId>	[1..1]	
Or }	Proprietary	<Prtry>	[1..1]	

For additional Type information, please refer to **SafekeepingPlaceFormat3Choice** p.988 in 'Message Item Types' section.

## 7.18 FinancialInstrumentIdentification <FinInstrmId>

**Synonym(s):** :35B: (ISO 15022)

**Presence:** [1..1]

**Definition:** Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

**Type:** This message item is composed of the following **SecurityIdentification11** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	Description	<Desc>	[0..1]	Text

For additional Type information, please refer to **SecurityIdentification11** p.954 in 'Message Item Types' section.

## 7.19 PostingQuantity <PstngQty>

**Synonym(s):** :36B::PSTA (ISO 15022)

**Presence:** [1..1]

**Definition:** Quantity of financial instrument (to be) posted to the safekeeping account.

**Type:** This message item is composed of one of the following **Quantity6Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Quantity	<Qty>	[1..1]	
Or}	OriginalAndCurrentFace	<OrgnlAndCurFace>	[1..1]	

For additional Type information, please refer to [Quantity6Choice](#) p.1115 in 'Message Item Types' section.

## 7.20 PostingAmount <PstngAmt>

**Synonym(s):** :19A::PSTA (ISO 15022)

**Presence:** [1..1]

**Impacted by:** R31, ☒ R46

**Definition:** Amount of money that is to be/was posted to the account.

**Type:** This message item is composed of the following [AmountAndDirection8](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Amount	<Amt>	[1..1]	Amount
	CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code
	OriginalCurrencyAndOrderedAmount	<OrgnlCcyAndOrdrdAmt>	[0..1]	Amount

For additional Type information, please refer to [AmountAndDirection8](#) p.879 in 'Message Item Types' section.

**Rule(s):** CoexistenceAmountRule

During ISO 15022 – 20022 coexistence, Amount length must not be greater than 15, including the decimal point.

## 7.21 TradeDate <TradDt>

**Synonym(s):** :98a::TRAD (ISO 15022)

**Presence:** [0..1]

**Definition:** Specifies the date/time on which the trade was executed.

**Type:** This message item is composed of one of the following [TradeDate1Choice](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	Date	<Dt>	[1..1]	
Or}	DateCode	<DtCd>	[1..1]	

For additional Type information, please refer to [TradeDate1Choice](#) p.950 in 'Message Item Types' section.

## 7.22 ExpectedSettlementDate <XpctdSttlmDt>

**Synonym(s):** :98a::EXSE (ISO 15022)

**Presence:** [0..1]

**Definition:** Date and time at which the securities are to be delivered or received.

**Type:** This message item is composed of one of the following [DateAndDateTimeChoice](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Date	<Dt>	[1..1]	DateTime
Or }	DateTime	<DtTm>	[1..1]	DateTime

For additional Type information, please refer to [DateAndDateTimeChoice](#) p.953 in 'Message Item Types' section.

## 7.23 SettlementDate <SttlmDt>

**Synonym(s):** :98a::SETT (ISO 15022)

**Presence:** [1..1]

**Definition:** Date and time at which the securities are to be delivered or received.

**Type:** This message item is composed of one of the following [SettlementDate2Choice](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Date	<Dt>	[1..1]	
Or }	DateCode	<DtCd>	[1..1]	

For additional Type information, please refer to [SettlementDate2Choice](#) p.947 in 'Message Item Types' section.

## 7.24 LateDeliveryDate <LateDlvryDt>

**Synonym(s):** :98a::ADEL (ISO 15022)

**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.

**Type:** This message item is composed of one of the following [DateAndDateTimeChoice](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Date	<Dt>	[1..1]	DateTime
Or }	DateTime	<DtTm>	[1..1]	DateTime

For additional Type information, please refer to [DateAndDateTimeChoice](#) p.953 in 'Message Item Types' section.

## 7.25 ExpectedValueDate <XpctdValDt>

**Synonym(s):** :98a::EXVA (ISO 15022)

**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.

**Type:** This message item is composed of one of the following [DateAndDateTimeChoice](#) element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Date	<Dt>	[1..1]	DateTime
Or }	DateTime	<DtTm>	[1..1]	DateTime

For additional Type information, please refer to *DateAndDateTimeChoice* p.953 in 'Message Item Types' section.

## 7.26 DeliveringSettlementParties <DlvrgSttlmPties>

**Synonym(s):** :16R:SETPRTY (ISO 15022)

**Presence:** [0..1]

**Definition:** Identifies the chain of delivering settlement parties.

**Type:** This message item is composed of the following *SettlementParties2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">7.27</a>		Depository	<Dpstry>	[0..1]	±
<a href="#">7.28</a>		Party1	<Pty1>	[0..1]	±
<a href="#">7.29</a>		Party2	<Pty2>	[0..1]	±
<a href="#">7.30</a>		Party3	<Pty3>	[0..1]	±
<a href="#">7.31</a>		Party4	<Pty4>	[0..1]	±
<a href="#">7.32</a>		Party5	<Pty5>	[0..1]	±

**Rule(s):** Party2PresenceRule ☒

If Party2 is present, then Party1 must be present.  
(Fatal) Error Code: Sw.Stds.X00128

Party3PresenceRule ☒

If Party3 is present, then Party2 must be present.  
(Fatal) Error Code: Sw.Stds.X00129

Party4PresenceRule ☒

If Party4 is present, then Party3 must be present.  
(Fatal) Error Code: Sw.Stds.X00130

Party5PresenceRule ☒

If Party5 is present, then Party4 must be present.  
(Fatal) Error Code: Sw.Stds.X00131

## 7.27 Depository <Dpstry>

**Synonym(s):** :95a::PSET (ISO 15022)

**Presence:** [0..1]

**Impacted by:** [R40](#)

**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.

**Type:** This message item is composed of the following *PartyIdentification36* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	ProcessingIdentification	<PrcgId>	[0..1]	Text

For additional Type information, please refer to **PartyIdentification36** p.1067 in 'Message Item Types' section.

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

## 7.28 Party1 <Pty1>

**Synonym(s):** :95a::REAG or DEAG (ISO 15022)

**Presence:** [0..1]

**Impacted by:** ☒ R36, R41, ☒ R48

**Definition:** Party that, in a settlement chain interacts with the depository.

**Type:** This message item is composed of the following **PartyIdentificationAndAccount16** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	SafekeepingAccount	<SfkpgAcct>	[0..1]	
	ProcessingIdentification	<PrcgId>	[0..1]	Text

For additional Type information, please refer to **PartyIdentificationAndAccount16** p.1073 in 'Message Item Types' section.

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

## 7.29 Party2 <Pty2>

**Synonym(s):** :95a::REI2 or DEI2 (ISO 15022), :95a::REI1 or DEI1 (ISO 15022), :95a::RECU or DECU (ISO 15022), :95a::BUYR or SELL (ISO 15022)

**Presence:** [0..1]

**Impacted by:** ☒ R37, R41

**Definition:** Party that, in a settlement chain interacts with the party 1.

**Type:** This message item is composed of the following **PartyIdentificationAndAccount16** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	SafekeepingAccount	<SfkpgAcct>	[0..1]	
	ProcessingIdentification	<PrcgId>	[0..1]	Text

For additional Type information, please refer to **PartyIdentificationAndAccount16** p.1073 in 'Message Item Types' section.

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

### 7.30 Party3 <Pty3>

**Synonym(s):** :95a::REI1 or DEI1 (ISO 15022), :95a::RECU or DECU (ISO 15022), :95a::BUYR or SELL (ISO 15022)

**Presence:** [0..1]

**Impacted by:** ☒ R38, R41

**Definition:** Party that, in a settlement chain interacts with the party 2.

**Type:** This message item is composed of the following *PartyIdentificationAndAccount16* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	SafekeepingAccount	<SfkpgAcct>	[0..1]	
	ProcessingIdentification	<PrcgId>	[0..1]	Text

For additional Type information, please refer to *PartyIdentificationAndAccount16* p.1073 in 'Message Item Types' section.

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

### 7.31 Party4 <Pty4>

**Synonym(s):** :95a::RECU or DECU (ISO 15022), :95a::BUYR or SELL (ISO 15022)

**Presence:** [0..1]

**Impacted by:** ☒ R39, R41

**Definition:** Party that, in a settlement chain interacts with the party 3.

**Type:** This message item is composed of the following *PartyIdentificationAndAccount16* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	SafekeepingAccount	<SfkpgAcct>	[0..1]	
	ProcessingIdentification	<PrcgId>	[0..1]	Text

For additional Type information, please refer to *PartyIdentificationAndAccount16* p.1073 in 'Message Item Types' section.

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

### 7.32 Party5 <Pty5>

**Synonym(s):** :95a::BUYR or SELL (ISO 15022)

**Presence:** [0..1]

**Impacted by:** R41

**Definition:** Party that, in a settlement chain interacts with the party 4.

**Type:** This message item is composed of the following *PartyIdentificationAndAccount16* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	SafekeepingAccount	<SfkpgAcct>	[0..1]	
	ProcessingIdentification	<PrcgId>	[0..1]	Text

For additional Type information, please refer to **PartyIdentificationAndAccount16** p.1073 in 'Message Item Types' section.

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

### 7.33 ReceivingSettlementParties <RcvgSttlmPties>

**Synonym(s):** :16R:SETPRTY (ISO 15022)

**Presence:** [0..1]

**Definition:** Identifies the chain of receiving settlement parties.

**Type:** This message item is composed of the following **SettlementParties2** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">7.34</a>		Depository	<Dpstry>	[0..1]	±
<a href="#">7.35</a>		Party1	<Pty1>	[0..1]	±
<a href="#">7.36</a>		Party2	<Pty2>	[0..1]	±
<a href="#">7.37</a>		Party3	<Pty3>	[0..1]	±
<a href="#">7.38</a>		Party4	<Pty4>	[0..1]	±
<a href="#">7.39</a>		Party5	<Pty5>	[0..1]	±

**Rule(s):** Party2PresenceRule ☒

If Party2 is present, then Party1 must be present.  
(Fatal) Error Code: Sw.Stds.X00128

Party3PresenceRule ☒

If Party3 is present, then Party2 must be present.  
(Fatal) Error Code: Sw.Stds.X00129

Party4PresenceRule ☒

If Party4 is present, then Party3 must be present.  
(Fatal) Error Code: Sw.Stds.X00130

Party5PresenceRule ☒

If Party5 is present, then Party4 must be present.  
(Fatal) Error Code: Sw.Stds.X00131

### 7.34 Depository <Dpstry>

**Synonym(s):** :95a::PSET (ISO 15022)

**Presence:** [0..1]



**Impacted by:** [R40](#)

**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.

**Type:** This message item is composed of the following *PartyIdentification36* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	ProcessingIdentification	<PrcgId>	[0..1]	Text

For additional Type information, please refer to *PartyIdentification36* p.1067 in 'Message Item Types' section.

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

### 7.35 Party1 <Pty1>

**Synonym(s):** :95a::REAG or DEAG (ISO 15022)

**Presence:** [0..1]

**Impacted by:** ☒ [R36](#), [R41](#), ☒ [R47](#)

**Definition:** Party that, in a settlement chain interacts with the depository.

**Type:** This message item is composed of the following *PartyIdentificationAndAccount16* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	SafekeepingAccount	<SfkpgAcct>	[0..1]	
	ProcessingIdentification	<PrcgId>	[0..1]	Text

For additional Type information, please refer to *PartyIdentificationAndAccount16* p.1073 in 'Message Item Types' section.

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

### 7.36 Party2 <Pty2>

**Synonym(s):** :95a::REI2 or DEI2 (ISO 15022), :95a::REI1 or DEI1 (ISO 15022), :95a::RECU or DECU (ISO 15022), :95a::BUYR or SELL (ISO 15022)

**Presence:** [0..1]

**Impacted by:** ☒ [R37](#), [R41](#)

**Definition:** Party that, in a settlement chain interacts with the party 1.

**Type:** This message item is composed of the following *PartyIdentificationAndAccount16* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	SafekeepingAccount	<SfkpgAcct>	[0..1]	
	ProcessingIdentification	<PrcgId>	[0..1]	Text

For additional Type information, please refer to **PartyIdentificationAndAccount16** p.1073 in 'Message Item Types' section.

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

### 7.37 Party3 <Pty3>

**Synonym(s):** :95a::REI1 or DEI1 (ISO 15022), :95a::RECU or DECU (ISO 15022), :95a::BUYR or SELL (ISO 15022)

**Presence:** [0..1]

**Impacted by:** ☒ R38, R41

**Definition:** Party that, in a settlement chain interacts with the party 2.

**Type:** This message item is composed of the following **PartyIdentificationAndAccount16** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	SafekeepingAccount	<SfkpgAcct>	[0..1]	
	ProcessingIdentification	<PrcgId>	[0..1]	Text

For additional Type information, please refer to **PartyIdentificationAndAccount16** p.1073 in 'Message Item Types' section.

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

### 7.38 Party4 <Pty4>

**Synonym(s):** :95a::RECU or DECU (ISO 15022), :95a::BUYR or SELL (ISO 15022)

**Presence:** [0..1]

**Impacted by:** ☒ R39, R41

**Definition:** Party that, in a settlement chain interacts with the party 3.

**Type:** This message item is composed of the following **PartyIdentificationAndAccount16** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	SafekeepingAccount	<SfkpgAcct>	[0..1]	
	ProcessingIdentification	<PrcgId>	[0..1]	Text

For additional Type information, please refer to **PartyIdentificationAndAccount16** p.1073 in 'Message Item Types' section.

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

### 7.39 Party5 <Pty5>

**Synonym(s):** :95a::BUYR or SELL (ISO 15022)

**Presence:** [0..1]

**Impacted by:** R41

**Definition:** Party that, in a settlement chain interacts with the party 4.

**Type:** This message item is composed of the following **PartyIdentificationAndAccount16** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	
	SafekeepingAccount	<SfkpgAcct>	[0..1]	
	ProcessingIdentification	<PrcgId>	[0..1]	Text

For additional Type information, please refer to **PartyIdentificationAndAccount16** p.1073 in 'Message Item Types' section.

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

### 7.40 TransactionAdditionalDetails <TxAddtIDtls>

**Synonym(s):** :70E::TRDE (ISO 15022)

**Presence:** [0..1]

**Definition:** Provides additional details on the transaction which can not be included within the structured fields of the message.

**Data Type:** Max350Text

**Format:** maxLength: 350  
minLength: 1

### 7.41 Extension <Xtnsn>

**Presence:** [0..\*]

**Definition:** Additional information that cannot be captured in the structured elements and/or any other specific block.

**Type:** This message item is composed of the following **Extension2** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	PlaceAndName	<PlcAndNm>	[0..1]	Text
	ExtensionEnvelope	<XtnsnEnvlp>	[1..1]	

For additional Type information, please refer to **Extension2** p.993 in 'Message Item Types' section.

## 7.42 StatusAndReason <StsAndRsn>

**Synonym(s):** :16R:STAT [and 16R:REAS] (ISO 15022)

**Presence:** [0..\*]

**Definition:** Status and reason for the transaction.

**Type:** This message item is composed of the following *StatusAndReason2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">7.43</a>		StatusAndReason	<StsAndRsn>	[1..1]	

## 7.43 StatusAndReason <StsAndRsn>

**Synonym(s):** :16R:STAT [and 16R:REAS] (ISO 15022)

**Presence:** [1..1]

**Impacted by:** [R10](#), [R9](#)

**Definition:** Status and reason for the transaction.

**Type:** This message item is composed of one of the following *Status2Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">7.44</a>	{Or	Proprietary	<Prtry>	[1..1]	±
<a href="#">7.45</a>	Or	MatchingStatus	<MtchgSts>	[1..1]	±
<a href="#">7.46</a>	Or	InferredMatchingStatus	<IfrrdMtchgSts>	[1..1]	±
<a href="#">7.47</a>	Or	SettlementStatus	<SttlmSts>	[1..1]	±
<a href="#">7.48</a>	Or}	InstructionProcessingStatus	<InstrPrcgSts>	[1..1]	±

**Rule(s):** PendingToFailingRule

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

SettlementStatusAndMatchedRule

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).

## 7.44 Proprietary <Prtry>

**Synonym(s):** :25D: (ISO 15022)

**Presence:** [1..1]

This message item is part of choice [7.43](#) *StatusAndReason*.

**Definition:** Proprietary status.

**Type:** This message item is composed of the following *ProprietaryStatusAndReason1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	ProprietaryStatus	<PrtrySts>	[1..1]	
	ProprietaryReason	<PrtryRsn>	[0..*]	

For additional Type information, please refer to **ProprietaryStatusAndReason1** p.1156 in 'Message Item Types' section.

## 7.45 MatchingStatus <MtchgSts>

**Synonym(s):** :25D::MTCH (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 7.43 **StatusAndReason**.*

**Definition:** Provides the matching status of the instruction.

**Type:** This message item is composed of one of the following **MatchingStatus2Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Matched	<Mtchd>	[1..1]	
Or	Unmatched	<Umtchd>	[1..1]	
Or }	Proprietary	<Prtry>	[1..1]	

For additional Type information, please refer to **MatchingStatus2Choice** p.1149 in 'Message Item Types' section.

## 7.46 InferredMatchingStatus <lfrrdMtchgSts>

**Synonym(s):** :25D::INMH (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 7.43 **StatusAndReason**.*

**Definition:** Provides the matching status of an instruction as known by the account servicer based on an allegation.  
At this time no matching took place on the market (at the CSD/ICSD).

**Type:** This message item is composed of one of the following **MatchingStatus2Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Matched	<Mtchd>	[1..1]	
Or	Unmatched	<Umtchd>	[1..1]	
Or }	Proprietary	<Prtry>	[1..1]	

For additional Type information, please refer to **MatchingStatus2Choice** p.1149 in 'Message Item Types' section.

## 7.47 SettlementStatus <SttlmSts>

**Synonym(s):** :25D::SETT (ISO 15022)

**Presence:** [1..1]

**Impacted by:** R12

*This message item is part of choice 7.43 **StatusAndReason**.*

**Definition:** Provides the status of settlement of a transaction.

**Type:** This message item is composed of one of the following **SettlementStatus2Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Pending	<Pdg>	[1..1]	

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
Or	Failing	<Flng>	[1..1]	
Or}	Proprietary	<Prtry>	[1..1]	

For additional Type information, please refer to **SettlementStatus2Choice** p.1159 in 'Message Item Types' section.

**Rule(s):** PendingToFailingRule

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

## 7.48 InstructionProcessingStatus <InstrPrcgSts>

**Synonym(s):** :25D::IPRC (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 7.43 **StatusAndReason**.*

**Definition:** Provides the status of an instruction.

**Type:** This message item is composed of one of the following **InstructionProcessingStatus3Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	PendingProcessing	<PdgPrcg>	[1..1]	
Or	CancellationRequested	<CxlReqd>	[1..1]	
Or	AcknowledgedAccepted	<AckdAccptd>	[1..1]	
Or	Cancelled	<Canc>	[1..1]	
Or	Generated	<Gnrtd>	[1..1]	
Or	Repair	<Rpr>	[1..1]	
Or	PendingCancellation	<PdgCxl>	[1..1]	
Or}	ModificationRequested	<ModReqd>	[1..1]	

For additional Type information, please refer to **InstructionProcessingStatus3Choice** p.1128 in 'Message Item Types' section.

## 8.0 MessageOriginator <MsgOrgtr>

**Presence:** [0..1]

**Impacted by:** R42, R43

**Definition:** Party that originated the message, if other than the sender.

**Type:** The **MessageOriginator** block is composed of one of the following **PartyIdentification10Choice** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	BICOrBEI	<BICOrBEI>	[1..1]	Identifier
Or	ProprietaryIdentification	<PrtryId>	[1..1]	
Or}	NameAndAddress	<NmAndAdr>	[1..1]	

For additional Type information, please refer to **PartyIdentification10Choice** p.1038 in 'Message Item Types' section.

**Rule(s):** CoexistenceNameAndAddressRule

During ISO 15022 – 20022 coexistence, the total of characters used in NameAndAddress must not be greater than 140.

## CoexistencePartyProprietaryIdentificationRule

During ISO 15022 – 20022 coexistence, Party ProprietaryIdentification must be 34 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

## 9.0 MessageRecipient <MsgRcpt>

**Presence:** [0..1]

**Impacted by:** [R42](#), [R43](#)

**Definition:** Party that is the final destination of the message, if other than the receiver.

**Type:** The *MessageRecipient* block is composed of one of the following *PartyIdentification10Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{Or	BICOrBEI	<BICOrBEI>	[1..1]	Identifier
Or	ProprietaryIdentification	<PrtryId>	[1..1]	
Or}	NameAndAddress	<NmAndAdr>	[1..1]	

For additional Type information, please refer to [PartyIdentification10Choice](#) p.1038 in 'Message Item Types' section.

**Rule(s):** CoexistenceNameAndAddressRule

During ISO 15022 – 20022 coexistence, the total of characters used in NameAndAddress must not be greater than 140.

## CoexistencePartyProprietaryIdentificationRule

During ISO 15022 – 20022 coexistence, Party ProprietaryIdentification must be 34 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

## Business Example

### Narrative

**Scenario:** on the 15 January 2010, the account servicer, Dresdner Bank London (DRESGB2L), sends to its customer Dresdner Bank Frankfurt (DRESDEFF) a Securities Transaction Pending Report (semt.018.001.01), per status, of its pending transactions. In the below example only one is pending

### Business Description

**The report contains the following information:**

Document Identification: D9876XYZD2SPT2

Number of Pages: 1

Report Number: 124

Statement Date: 25/01/2010

Frequency: daily

Update Type: complete

Report Structure: status

Activity Indicator: true

Safekeeping Account: 222s

Status and Reason: unmatched, quantity differs

Transaction details for the 1 pending transaction:

Account Owner Transaction Id: FRTJ123DEL1

Transaction Activity Type: settlement

Securities Settlement Transaction Type: trade

Securities Movement Type: delivery

Payment: free

Financial Instrument: GB0000000123

Posting Quantity: 2,000

Expected Settlement Date: 18/01/2010

Settlement Date: 15/01/2010

Effective Settlement Date: 01/15/2010

Delivering Party 1 (the agent of the counterparty): Crest account 123

Delivering Party 2: DRESDEFF (Dresdner Bank Frankfurt)

delivering Party 3: MGTCDE55 (JP Morgan Investment GmbH, Frankfurt)

Receiving Depository: CRSTGB22

Receiving Party 1: CREST 456

Receiving Party 2: CFPIDEFF (Commerz Financial Products GmbH, Frankfurt)

## XML Instance

```
<SctiesTxPdgRpt>
  <Id>
    <Id>D9876XYZD2SPT2</Id>
  </Id>
  <Pgntn>
    <PgNb>1</PgNb>
    <LastPgInd>true</LastPgInd>
  </Pgntn>
  <StmntGnlDtls>
    <RptNb>
      <Shrt>124</Shrt>
    </RptNb>
    <StmntDtTm>
      <Dt>2010-01-15</Dt>
    </StmntDtTm>
    <Frqcy>
      <Cd>DAIL</Cd>
    </Frqcy>
    <UpdTp>
      <Cd>COMP</Cd>
    </UpdTp>
    <StmntStr>STAT</StmntStr>
    <ActvtyInd>true</ActvtyInd>
  </StmntGnlDtls>
  <SfkpgAcct>
    <Id>222S</Id>
  </SfkpgAcct>
  <Sts>
    <StsAndRsn>
      <MtchgSts>
        <Umtchd>
          <Rsn>
```



```
<Cd>
  <Cd>DQUA</Cd>
</Cd>
</Rsn>
</Umtchd>
</MchgSts>
</StsAndRsn>
<Tx>
  <AcctOwnrTxId>FRTJ123DEL1</AcctOwnrTxId>
  <TxDtls>
    <TxActvty>
      <Cd>SETT</Cd>
    </TxActvty>
    <SttlmTxOrCorpActnEvtTp>
      <SciesTxTp>
        <Cd>TRAD</Cd>
      </SciesTxTp>
    </SttlmTxOrCorpActnEvtTp>
    <SciesMvmntTp>DELI</SciesMvmntTp>
    <Pmt>FREE</Pmt>
    <FinInstrmId>
      <Id>
        <ISIN>GB0000000123</ISIN>
      </Id>
    </FinInstrmId>
    <PstngQty>
      <Qty>
        <Unit>2000</Unit>
      </Qty>
    </PstngQty>
    <XpctdSttlmDt>
      <Dt>2010-01-18</Dt>
    </XpctdSttlmDt>
    <SttlmDt>
      <Dt>
        <Dt>2010-01-15</Dt>
      </Dt>
    </SttlmDt>
    <DlvrgSttlmPties>
      <Pty1>
        <Id>
          <PrtryId>
            <Id>123</Id>
            <Issr>CRST</Issr>
          </PrtryId>
        </Id>
      </Pty1>
      <Pty2>
        <Id>
          <BICOrBEI>DRESDEFF</BICOrBEI>
        </Id>
      </Pty2>
```

```
<Pty3>
  <Id>
    <BICOrBEI>MGTCDE55</BICOrBEI>
  </Id>
</Pty3>
</DlvrgSttlmPties>
<RcvgSttlmPties>
  <Dpstry>
    <Id>
      <BICOrBEI>CRSTGB22</BICOrBEI>
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <PrtryId>
        <Id>456</Id>
        <Issr>CRST</Issr>
      </PrtryId>
    </Id>
  </Pty1>
  <Pty2>
    <Id>
      <BICOrBEI>CFPIDEFF</BICOrBEI>
    </Id>
  </Pty2>
</RcvgSttlmPties>
</TxDtls>
</Tx>
</Sts>
</SctiesTxPdgrpt>
```

# Message Item Types

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## Data Types Description

### 1 Amount

#### 1.1 ActiveCurrencyAndAmount ☒

<b>Definition:</b>	A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217.
<b>XML Attribute:</b>	Currency (Ccy). <i>This XML Attribute is typed by <b>ActiveCurrencyCode</b>.</i>
<b>Format:</b>	<b>ActiveCurrencyAndAmount</b> fractionDigits: 5 minInclusive: 0 totalDigits: 18 <b>ActiveCurrencyCode</b> [A-Z]{3,3}
<b>Rule(s):</b>	<b>ActiveCurrencyAndAmount</b> CurrencyAmount <input checked="" type="checkbox"/> The number of fractional digits (or minor unit of currency) must comply with ISO 4217. Note: The decimal separator is a dot. (Fatal) Error Code: Sw.Stds.D00007  <b>ActiveCurrencyCode</b> ActiveCurrency <input checked="" type="checkbox"/> The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged. (Fatal) Error Code: Sw.Stds.D00005
<b>Example:</b>	6545.56 (Ccy='USD')

#### 1.2 ActiveOrHistoricCurrencyAnd13DecimalAmount

<b>Definition:</b>	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.
<b>XML Attribute:</b>	Currency (Ccy). <i>This XML Attribute is typed by <b>ActiveOrHistoricCurrencyCode</b>.</i>

<b>Format:</b>	<b>ActiveOrHistoricCurrencyAnd13DecimalAmount</b> fractionDigits: 13 minInclusive: 0 totalDigits: 18 <b>ActiveOrHistoricCurrencyCode</b> [A-Z]{3,3}
<b>Rule(s):</b>	<b>ActiveOrHistoricCurrencyCode</b> ActiveOrHistoricCurrency <input checked="" type="checkbox"/> 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. (Fatal) Error Code: Sw.Stds.D00006
<b>Example:</b>	6284534.12 (Ccy='EUR')

### 1.3 ActiveOrHistoricCurrencyAndAmount ☒

<b>Definition:</b>	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.
<b>XML Attribute:</b>	Currency (Ccy). <i>This XML Attribute is typed by <b>ActiveOrHistoricCurrencyCode</b>.</i>
<b>Format:</b>	<b>ActiveOrHistoricCurrencyAndAmount</b> fractionDigits: 5 minInclusive: 0 totalDigits: 18 <b>ActiveOrHistoricCurrencyCode</b> [A-Z]{3,3}
<b>Rule(s):</b>	<b>ActiveOrHistoricCurrencyAndAmount</b> CurrencyAmount <input checked="" type="checkbox"/> The number of fractional digits (or minor unit of currency) must comply with ISO 4217. Note: The decimal separator is a dot. (Fatal) Error Code: Sw.Stds.D00007  <b>ActiveOrHistoricCurrencyCode</b> ActiveOrHistoricCurrency <input checked="" type="checkbox"/> 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. (Fatal) Error Code: Sw.Stds.D00006
<b>Example:</b>	6284534 (Ccy='EUR')

### 1.4 CurrencyAndAmount

<b>Definition:</b>	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217. The decimal separator is a dot. Note: A zero amount is considered a positive amount.
<b>XML Attribute:</b>	Currency (Ccy). <i>This XML Attribute is typed by <b>CurrencyCode</b>.</i>

<b>Format:</b>	<b>CurrencyAndAmount</b> fractionDigits: 5 minInclusive: 0 totalDigits: 18 <b>CurrencyCode</b> [A-Z]{3,3}
<b>Rule(s):</b>	<b>CurrencyCode</b> ValidationByTable
<b>Example:</b>	100000 (Ccy='EUR')

### 1.5 ImpliedCurrencyAndAmount

<b>Definition:</b>	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.
<b>Format:</b>	fractionDigits: 5 minInclusive: 0 totalDigits: 18
<b>Example:</b>	500000

## 2 Binary

### 2.1 Max10000Binary

<b>Definition:</b>	Specifies a binary string with a maximum length of 10000 binary bytes.
<b>Format:</b>	maxLength: 10000 minLength: 1
<b>Example:</b>	cnRjbGNyZW9scg==

## 3 Date Time

### 3.1 ISODate

<b>Definition:</b>	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.
<b>Example:</b>	2002-02-25

### 3.2 ISODateTime

<b>Definition:</b>	<p>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.</p> <p>Note on the time format:</p> <p>1) beginning / end of calendar day 00:00:00 = the beginning of a calendar day 24:00:00 = the end of a calendar day</p> <p>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.</p>
<b>Example:</b>	2002-07-21T08:35:30

### 3.3 ISOTime

<b>Definition:</b>	<p>A particular point in the progression of time in a calendar day expressed in either UTC time format (hh:mm:ss.sssZ), local time with UTC offset format (hh:mm:ss.sss+/-hh:mm), or local time format (hh: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.</p> <p>Note on the time format:</p> <p>1) beginning / end of calendar day 00:00:00 = the beginning of a calendar day 24:00:00 = the end of a calendar day</p> <p>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.</p>
<b>Example:</b>	16:34:44

### 3.4 ISOYear

<b>Definition:</b>	Year represented by YYYY (ISO 8601)
<b>Example:</b>	2000

### 3.5 ISOYearMonth

<b>Definition:</b>	Month within a particular calendar year represented by YYYY-MM (ISO 8601).
<b>Example:</b>	2002-01

## 4 Identifier

### 4.1 ActiveCurrencyCode ☒

<b>Definition:</b>	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".
<b>Format:</b>	[A-Z]{3,3}



<b>Rule(s):</b>	ActiveCurrency <input checked="" type="checkbox"/> The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged. (Fatal) Error Code: Sw.Stds.D00005
<b>Example:</b>	EUR

#### 4.2 ActiveOrHistoricCurrencyCode ☒

<b>Definition:</b>	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".
<b>Format:</b>	[A-Z]{3,3}
<b>Rule(s):</b>	ActiveOrHistoricCurrency <input checked="" type="checkbox"/> 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. (Fatal) Error Code: Sw.Stds.D00006
<b>Example:</b>	USD

#### 4.3 AnyBICIdentifier ☒

<b>Definition:</b>	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)".
<b>Format:</b>	[A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}
<b>Rule(s):</b>	AnyBIC <input checked="" type="checkbox"/> Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional. (Fatal) Error Code: Sw.Stds.D00008
<b>Example:</b>	CHASUS33

#### 4.4 BBANIdentifier

<b>Definition:</b>	Basic Bank Account Number (BBAN). Identifier used nationally by financial institutions, ie, in individual countries, generally as part of a National Account Numbering Scheme(s), which uniquely identifies the account of a customer.
<b>Format:</b>	[a-zA-Z0-9]{1,30}
<b>Example:</b>	BARC12345612345678

#### 4.5 BICFIIdentifier ☒

<b>Definition:</b>	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)".
<b>Format:</b>	[A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}
<b>Rule(s):</b>	<p>BICFI <input checked="" type="checkbox"/></p> <p>Valid BICs for financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consist of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.</p> <p>(Fatal) Error Code: Sw.Stds.D00001</p>
<b>Example:</b>	CHASUS33

#### 4.6 BICIdentifier ☒

<b>Definition:</b>	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)".
<b>Format:</b>	[A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}
<b>Rule(s):</b>	<p>BIC <input checked="" type="checkbox"/></p> <p>Valid BICs for financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consist of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.</p> <p>(Fatal) Error Code: Sw.Stds.D00001</p>
<b>Example:</b>	CHASUS33

#### 4.7 BICNonFIIdentifier ☒

<b>Definition:</b>	Code allocated to a non-financial institution by the ISO 9362 Registration Authority as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".
<b>Format:</b>	[A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}
<b>Rule(s):</b>	<p>BICNonFI <input checked="" type="checkbox"/></p> <p>Valid BICs for non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consist of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.</p> <p>(Fatal) Error Code: Sw.Stds.D00002</p>
<b>Example:</b>	USINFRPP

#### 4.8 BelgianIdentifier

<b>Definition:</b>	Identifier for Belgian securities.
<b>Example:</b>	359203

#### 4.9 BloombergIdentifier

<b>Definition:</b>	An identifier of a security assigned by the Bloomberg organisation.
<b>Format:</b>	maxLength: 35 minLength: 1
<b>Example:</b>	GGF.FP

#### 4.10 CFIdentifier

<b>Definition:</b>	Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification, eg, common share with voting rights, fully paid, or registered.
<b>Format:</b>	[A-Z]{1,6}
<b>Example:</b>	ESVUFR

#### 4.11 CHIPSUniversalIdentifier

<b>Definition:</b>	(United States) Clearing House Interbank Payments System (CHIPS) Universal Identification (UID). Identifies entities that own accounts at CHIPS participating financial institutions, through which CHIPS payments are effected. The CHIPS UID is assigned by the New York Clearing House.
<b>Format:</b>	CH[0-9]{6,6}
<b>Example:</b>	CH123456

#### 4.12 CUSIPIdentifier

<b>Definition:</b>	Committee on Uniform Securities and Identification Procedures (CUSIP). The standards body that created and maintains the securities classification system in the US. Non-US securities have a similar number called the CINS number.
<b>Example:</b>	3134A33L8

#### 4.13 ConsolidatedTapeAssociationIdentifier

<b>Definition:</b>	Identifier of a security assigned by the Consolidated Tape Association.
<b>Format:</b>	maxLength: 35 minLength: 1
<b>Example:</b>	483894

#### 4.14 CountryCode ☒

<b>Definition:</b>	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).
<b>Format:</b>	[A-Z]{2,2}

<b>Rule(s):</b>	Country <input checked="" type="checkbox"/> The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Fatal) Error Code: Sw.Stds.D00004
<b>Example:</b>	BE

#### 4.15 CurrencyCode

<b>Definition:</b>	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". Valid currency codes are registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.
<b>Format:</b>	[A-Z]{3,3}
<b>Rule(s):</b>	ValidationByTable
<b>Example:</b>	AWG

#### 4.16 DunsIdentifier

<b>Definition:</b>	Data Universal Numbering System. A unique identification number provided by Dun & Bradstreet to identify an organization.
<b>Format:</b>	[0-9]{9,9}
<b>Example:</b>	578942538

#### 4.17 DutchIdentifier

<b>Definition:</b>	Identifier for Dutch securities.
<b>Example:</b>	234123

#### 4.18 EANGLNIdentifier

<b>Definition:</b>	Global Location Number. A non-significant reference number used to identify legal entities, functional entities or physical entities according to the European Association for Numbering (EAN) numbering scheme rules. The number is used to retrieve the detailed information linked to it.
<b>Format:</b>	[0-9]{13,13}
<b>Example:</b>	7265658971233

#### 4.19 EuroclearClearstreamIdentifier

<b>Definition:</b>	Identifier of securities issued in Luxembourg. The common code is a 9-digit code that replaces the CEDEL (Clearstream) and Euroclear codes.
<b>Format:</b>	maxLength: 12 minLength: 1
<b>Example:</b>	12197

#### 4.20 ExternalAccountIdentification1Code

<b>Definition:</b>	Specifies the external account identification scheme name code in the format of character string with a maximum length of 4 characters. The list of valid codes is an external code list published separately.
<b>Format:</b>	maxLength: 4 minLength: 1
<b>Example:</b>	BBAN

#### 4.21 ExternalBalanceSubType1Code

<b>Definition:</b>	Specifies the balance sub-type, as published in an external balance sub-type code list.
<b>Format:</b>	maxLength: 4 minLength: 1
<b>Example:</b>	COLL

#### 4.22 ExternalBankTransactionDomain1Code

<b>Definition:</b>	Specifies the bank transaction code domain, as published in an external bank transaction code domain code list.
<b>Format:</b>	maxLength: 4 minLength: 1
<b>Example:</b>	PMNT

#### 4.23 ExternalBankTransactionDomainCode

<b>Definition:</b>	Specifies the external domain code of the bank transaction 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.
<b>Format:</b>	maxLength: 4 minLength: 1
<b>Example:</b>	D001

#### 4.24 ExternalBankTransactionFamily1Code

<b>Definition:</b>	Specifies the bank transaction code family, as published in an external bank transaction code family code list.
<b>Format:</b>	maxLength: 4 minLength: 1
<b>Example:</b>	RCDT

#### 4.25 ExternalBankTransactionFamilyCode

<b>Definition:</b>	Specifies the external family code of the bank transaction 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, and is a sub-list of the bank transaction domain list.
<b>Format:</b>	maxLength: 4 minLength: 1

<b>Example:</b>	F001
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#### 4.26 ExternalBankTransactionSubFamily1Code

<b>Definition:</b>	Specifies the bank transaction code sub-family, as published in an external bank transaction code sub-family code list.
<b>Format:</b>	maxLength: 4 minLength: 1
<b>Example:</b>	COMI

#### 4.27 ExternalClearingSystemIdentification1Code

<b>Definition:</b>	Specifies the clearing system identification code, as published in an external clearing system identification code list.
<b>Format:</b>	maxLength: 5 minLength: 1
<b>Example:</b>	AUBSB

#### 4.28 ExternalFinancialInstitutionIdentification1Code

<b>Definition:</b>	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.
<b>Format:</b>	maxLength: 4 minLength: 1
<b>Example:</b>	EXC1

#### 4.29 ExternalFinancialInstrumentIdentificationType1Code

<b>Definition:</b>	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.
<b>Format:</b>	maxLength: 4 minLength: 1
<b>Example:</b>	TERM

#### 4.30 ExternalOrganisationIdentification1Code

<b>Definition:</b>	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.
<b>Format:</b>	maxLength: 4 minLength: 1
<b>Example:</b>	CUST

#### 4.31 ExternalPersonIdentification1Code

<b>Definition:</b>	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.
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<b>Format:</b>	maxLength: 4 minLength: 1
<b>Example:</b>	ARNU

### 4.32 ExternalPurpose1Code

<b>Definition:</b>	Specifies the external purpose 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.
<b>Format:</b>	maxLength: 4 minLength: 1
<b>Example:</b>	ACCT

### 4.33 ExternalReportingSource1Code

<b>Definition:</b>	Specifies the reporting source, as published in an external reporting source code list.
<b>Format:</b>	maxLength: 4 minLength: 1
<b>Example:</b>	ACTG

### 4.34 ExternalReturnReason1Code

<b>Definition:</b>	Specifies the return reason, as published in an external return reason code list.
<b>Format:</b>	maxLength: 4 minLength: 1
<b>Example:</b>	AC01

### 4.35 ExternalTechnicalInputChannel1Code

<b>Definition:</b>	Specifies the technical input channel, as published in an external technical input channel code list.
<b>Format:</b>	maxLength: 4 minLength: 1
<b>Example:</b>	PAPR

### 4.36 IBAN2007Identifier ☒

<b>Definition:</b>	An identifier used internationally by financial institutions to uniquely identify the account of a customer at a financial institution, as described in the latest edition of the international standard ISO 13616:2007 - "Banking and related financial services - International Bank Account Number (IBAN)".
<b>Format:</b>	[A-Z]{2,2}[0-9]{2,2}[a-zA-Z0-9]{1,30}
<b>Rule(s):</b>	IBAN <input checked="" type="checkbox"/> A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN. (Fatal) Error Code: Sw.Stds.D00003
<b>Example:</b>	AT611904300234573201

### 4.37 ISINIdentifier

<b>Definition:</b>	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.
<b>Format:</b>	[A-Z0-9]{12,12}
<b>Example:</b>	US3134A33L82

### 4.38 ISO2ALanguageCode

<b>Definition:</b>	Identification of the language name according to the ISO 639-1 codes. The type is validated by the list of values coded with two alphabetic characters, defined in the standard.
<b>Format:</b>	[a-z]{2,2}
<b>Example:</b>	FR

### 4.39 LanguageCode

<b>Definition:</b>	Specifies a language.
<b>Rule(s):</b>	ValidationByTable
<b>Example:</b>	ENG

### 4.40 MICIdentifier

<b>Definition:</b>	Market Identifier Code. The identification of a financial market, as stipulated in the norm ISO 10383 'Codes for exchanges and market identifications'.
<b>Format:</b>	[A-Z0-9]{4,4}
<b>Example:</b>	XTKS

### 4.41 NationalityCode

<b>Definition:</b>	Specifies the country where a person was born or is naturalised.
<b>Rule(s):</b>	ValidationByTable
<b>Example:</b>	US

### 4.42 QUICKIdentifier

<b>Definition:</b>	Identifier of a security assigned by the Japanese QUICK identification scheme for financial instruments.
<b>Example:</b>	97334

### 4.43 RICIdentifier

<b>Definition:</b>	Reuters Identification Code (RIC). A numbering system used within the Reuters system to identify instruments worldwide. The RIC contains an X-character market specific code (can be the CUSIP or EPIC codes) followed by a full stop, then the two-digit ISO country code, eg, IBM in UK is IBM.UK.
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<b>Format:</b>	maxLength: 35 minLength: 1
<b>Example:</b>	TDVd.CR

#### 4.44 SEDOLIdentifier

<b>Definition:</b>	Stock Exchange Daily Official List (SEDOL) number. A code used by the London Stock Exchange to identify foreign stocks, especially those that aren't actively traded in the US and don't have a CUSIP number.
<b>Example:</b>	5719210

#### 4.45 SicovamIdentifier

<b>Definition:</b>	Identifier for French securities assigned by the Societe Interprofessionnelle Pour La Compensation des Valeurs Mobilières in France. The Sicovam is composed of 5-digits.
<b>Example:</b>	12777

#### 4.46 TickerIdentifier

<b>Definition:</b>	Letters that identify a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock, eg, RTR.L for Reuters quoted in London.
<b>Format:</b>	maxLength: 35 minLength: 1
<b>Example:</b>	SOL

#### 4.47 UPICIdentifier

<b>Definition:</b>	Universal Payment Identification Code (UPIC). Identifier used by the New York Clearing House to mask confidential data, such as bank accounts and bank routing numbers. UPIC numbers remain with business customers, regardless of banking relationship changes.
<b>Format:</b>	[0-9]{8,17}
<b>Example:</b>	12345678

#### 4.48 ValorenIdentifier

<b>Definition:</b>	Identifier for Swiss securities assigned by Telekurs Financial, the Swiss numbering agency.
<b>Example:</b>	832614

#### 4.49 WertpapierIdentifier

<b>Definition:</b>	Wertpapier Kenn-nummer. A number issued in Germany by the Wertpapier Mitteilungen. The Wertpapier Kenn-nummer, sometimes called WPK, contains 6-digits, but no check digit. There are different ranges of numbers representing different classes of securities.
<b>Example:</b>	911958

## 5 Quantity: Number and Decimal Number

### 5.1 DecimalNumber

<b>Definition:</b>	Number of objects represented as a decimal number, eg, 0.75 or 45.6.
<b>Format:</b>	fractionDigits: 17 totalDigits: 18
<b>Example:</b>	123456789.123456789

### 5.2 Max3Number

<b>Definition:</b>	Number (max 999) of objects represented as an integer.
<b>Format:</b>	fractionDigits: 0 totalDigits: 3
<b>Rule(s):</b>	NumberRule If Number is negative, then Sign must be present.
<b>Example:</b>	123

### 5.3 Number

<b>Definition:</b>	Number of objects represented as an integer.
<b>Format:</b>	fractionDigits: 0 totalDigits: 18
<b>Example:</b>	123456789012345678

## 6 Rate

### 6.1 BaseOneRate

<b>Definition:</b>	Rate expressed as a decimal, eg, 0.7 is 7/10 and 70%.
<b>Format:</b>	fractionDigits: 10 totalDigits: 11
<b>Example:</b>	0.60

### 6.2 PercentageRate

<b>Definition:</b>	Rate expressed as a percentage, ie, in hundredths, eg, 0.7 is 7/10 of a percent, and 7.0 is 7%.
<b>Format:</b>	fractionDigits: 10 totalDigits: 11
<b>Example:</b>	35

## 7 Text

### 7.1 Exact3NumericText

<b>Definition:</b>	Specifies a numeric string with an exact length of 3 digits.
<b>Format:</b>	[0-9]{3}

<b>Example:</b>	123
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## 7.2 Exact4AlphaNumericText

<b>Definition:</b>	Specifies an alphanumeric string with a length of 4 characters.
<b>Format:</b>	[a-zA-Z0-9]{4}
<b>Example:</b>	ABCD

## 7.3 Exact5NumericText

<b>Definition:</b>	Specifies a numeric string with an exact length of 5 digits.
<b>Format:</b>	[0-9]{5}
<b>Example:</b>	12345

## 7.4 Extended350Code

<b>Definition:</b>	Code and / or description for values that are not yet part of the related code list.
<b>Format:</b>	maxLength: 350 minLength: 1
<b>Example:</b>	abcdefghijkl123456789 jhbavsdawHVSJHSDGV

## 7.5 Max1025Text

<b>Definition:</b>	Specifies a character string with a maximum length of 1025 characters.
<b>Format:</b>	maxLength: 1025 minLength: 1
<b>Example:</b>	ABCDEFGHIJKLMNQRSTUWXYZ0123456789

## 7.6 Max105Text

<b>Definition:</b>	Specifies a character string with a maximum length of 105 characters.
<b>Format:</b>	maxLength: 105 minLength: 1
<b>Example:</b>	azefgvglfdpgtvcvlmgovl;v ; :B;lgekdfwxcvljfqsfj

## 7.7 Max128Text

<b>Definition:</b>	Specifies a character string with a maximum length of 128 characters.
<b>Format:</b>	maxLength: 128 minLength: 1
<b>Example:</b>	A string value of maximum 128 characters.

## 7.8 Max140Text

<b>Definition:</b>	Specifies a character string with a maximum length of 140 characters.
<b>Format:</b>	maxLength: 140 minLength: 1

<b>Example:</b>	ABCDEFGHIJKLMNQRST123456789012345678901234567890123456 78901234567890123456789012345678901234567890123456789012345678 90
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## 7.9 Max15NumericText

<b>Definition:</b>	Specifies a numeric string with a maximum length of 15 digits.
<b>Format:</b>	[0-9]{1,15}
<b>Example:</b>	458793625148975

## 7.10 Max15PlusSignedNumericText

<b>Definition:</b>	Specifies a numeric string with a maximum length of 15 digits and may be prefixed with a plus sign.
<b>Format:</b>	[+]{0,1}[0-9]{1,15}
<b>Example:</b>	+2450

## 7.11 Max16Text

<b>Definition:</b>	Specifies a character string with a maximum length of 16 characters.
<b>Format:</b>	maxLength: 16 minLength: 1
<b>Example:</b>	ABCdEFghIJKLMNO?

## 7.12 Max2048Text

<b>Definition:</b>	Specifies a character string with a maximum length of 2048 characters.
<b>Format:</b>	maxLength: 2048 minLength: 1
<b>Example:</b>	Sample1

### 7.13 Max210Text

[illegible]

## 7.14 Max256Text

[illegible]

## 7.15 Max34Text

<b>Definition:</b>	Specifies a character string with a maximum length of 34 characters.
<b>Format:</b>	maxLength: 34 minLength: 1
<b>Example:</b>	ABCDEFGHJKLMNOPQRST12345678901234

## 7.16 Max350Text

[illegible]

## 7.17 Max35NumericText

<b>Definition:</b>	Specifies a numeric string with a maximum length of 35 digits.
<b>Format:</b>	[0-9]{1,35}
<b>Example:</b>	123456789012345678901234567890

## 7.18 Max35Text

<b>Definition:</b>	Specifies a character string with a maximum length of 35 characters.
<b>Format:</b>	maxLength: 35 minLength: 1
<b>Example:</b>	ABCDEFGHIJKLMNOPQRSTUVWXYZ123456789012345

## 7.19 Max3NumericText

<b>Definition:</b>	Specifies a numeric string with a maximum length of 3 digits.
<b>Format:</b>	[0-9]{1,3}
<b>Example:</b>	003

## 7.20 Max4AlphaNumericText

<b>Definition:</b>	Specifies an alphanumeric string with a maximum length of 4 characters.
<b>Format:</b>	[a-zA-Z0-9]{1,4} maxLength: 4 minLength: 1
<b>Example:</b>	aBc9

## 7.21 Max4Text

<b>Definition:</b>	Specifies a character string with a maximum length of 4 characters.
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<b>Format:</b>	maxLength: 4 minLength: 1
<b>Example:</b>	MAX4

## 7.22 Max500Text

[illegible]

## 7.23 Max5NumericText

<b>Definition:</b>	Specifies a numeric string with a maximum length of 5 digits.
<b>Format:</b>	[0-9]{1,5}
<b>Example:</b>	1

## 7.24 Max70Text

<b>Definition:</b>	Specifies a character string with a maximum length of 70characters.
<b>Format:</b>	maxLength: 70 minLength: 1
<b>Example:</b>	A string value of maximum 70 characters.

### 7.25 Min3Max4Text

<b>Definition:</b>	Specifies a character string with a minimum length of 3 characters, and a maximum length of 4 characters.
<b>Format:</b>	maxLength: 4 minLength: 3
<b>Example:</b>	abc

### 7.26 Min6Max8Text

<b>Definition:</b>	Specifies a character string with a minimum length of 6 characters, and a maximum length of 8 characters.
<b>Format:</b>	maxLength: 8 minLength: 6
<b>Example:</b>	ABCDEFGH

## 7.27 PhoneNumber

<b>Definition:</b>	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).
<b>Format:</b>	\+[0-9]{1,3}-[0-9()+\-]{1,30}
<b>Example:</b>	+1-(465)432-123

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## End Points Description

### 1 Account

#### 1.1 CashAccount16 ☒

*CashAccount16* is used in message definition **BankToCustomerAccountReportV02** p.14, p.20, p.20, p.24, message definition **BankToCustomerStatementV02** p.118, p.124, p.124, p.128.

**Definition:** Set of elements used to identify an account.

**Type:** The following **CashAccount16** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">1.1.0</a>		Identification	<Id>	[1..1]	
<a href="#">1.1.1</a>	{Or	IBAN	<IBAN>	[1..1]	Identifier

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">1.1.2</a>	Or}	Other	<Othr>	[1..1]	
<a href="#">1.1.3</a>		Identification	<Id>	[1..1]	Text
<a href="#">1.1.4</a>		SchemeName	<SchmeNm>	[0..1]	
<a href="#">1.1.5</a>	{{Or	Code	<Cd>	[1..1]	Code
<a href="#">1.1.6</a>	Or}}	Proprietary	<Prtry>	[1..1]	Text
<a href="#">1.1.7</a>		Issuer	<Issr>	[0..1]	Text
<a href="#">1.1.8</a>		Type	<Tp>	[0..1]	
<a href="#">1.1.9</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">1.1.10</a>	Or}	Proprietary	<Prtry>	[1..1]	Text
<a href="#">1.1.11</a>		Currency	<Ccy>	[0..1]	Code
<a href="#">1.1.12</a>		Name	<Nm>	[0..1]	Text

### 1.1.0 Identification <Id>

**Presence:** [1..1]

**Definition:** Unique and unambiguous identification for the account between the account owner and the account servicer.

**Type:** This message item is composed of one of the following *AccountIdentification4Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">1.1.1</a>	{Or	IBAN	<IBAN>	[1..1]	Identifier
<a href="#">1.1.2</a>	Or}	Other	<Othr>	[1..1]	

### 1.1.1 IBAN <IBAN>

**Presence:** [1..1]

*This message item is part of choice **1.1.0 Identification**.*

*Impacted by **R3** in message definition **BankToCustomerAccountReportV02**, **R3** in message definition **BankToCustomerStatementV02**, **R3** in message definition **DefaultFundContributionReportV02**. Please refer to p.24, p.128, p.642 for additional information.*

**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.

**Data Type:** IBAN2007Identifier

**Format:** [A-Z]{2,2}[0-9]{2,2}[a-zA-Z0-9]{1,30}

**Rule(s):** IBAN ☒

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.  
(Fatal) Error Code: Sw.Stds.D00003

### 1.1.2 Other <Othr>

**Presence:** [1..1]

*This message item is part of choice 1.1.0 Identification.*

**Definition:** Unique identification of an account, as assigned by the account servicer, using an identification scheme.

**Type:** *This message item is composed of the following **GenericAccountIdentification1** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>1.1.3</u>		Identification	<Id>	[1..1]	Text
<u>1.1.4</u>		SchemeName	<SchmeNm>	[0..1]	
<u>1.1.7</u>		Issuer	<Issr>	[0..1]	Text

### 1.1.3 Identification <Id>

**Presence:** [1..1]

**Definition:** Identification assigned by an institution.

**Data Type:** Max34Text

**Format:** maxLength: 34  
minLength: 1

### 1.1.4 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Name of the identification scheme

**Type:** *This message item is composed of one of the following **AccountSchemeName1Choice** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>1.1.5</u>	{Or	Code	<Cd>	[1..1]	Code
<u>1.1.6</u>	Or}	Proprietary	<Prtry>	[1..1]	Text

### 1.1.5 Code <Cd>

**Presence:** [1..1]

*This message item is part of choice 1.1.4 SchemeName.*

**Definition:** Name of the identification scheme, in a coded form as published in an external list.

**Data Type:** ExternalAccountIdentification1Code

**Format:** maxLength: 4  
minLength: 1

### 1.1.6 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 1.1.4 SchemeName.*

**Definition:** Name of the identification scheme, in a free text form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.1.7 Issuer <Issr>

**Presence:** [0..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.1.8 Type <Tp>

**Presence:** [0..1]

**Definition:** Specifies the nature, or use of the account.

**Type:** This message item is composed of one of the following *CashAccountType2* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>1.1.9</u>	{Or	Code	<Cd>	[1..1]	Code
<u>1.1.10</u>	Or}	Proprietary	<Prtry>	[1..1]	Text

### 1.1.9 Code <Cd>

**Presence:** [1..1]

*This message item is part of choice 1.1.8 Type.*

**Definition:** Account type, in a coded form.

**Data Type:** Code

*One of the following CashAccountType4Code values must be used:*

Code	Name	Definition
CACC	Current	Account used to post debits and credits when no specific account has been nominated.
CASH	CashPayment	Account used for the payment of cash.
CHAR	Charges	Account used for charges if different from the account for payment.
CISH	CashIncome	Account used for payment of income if different from the current cash account.
COMM	Commission	Account used for commission if different from the account for payment.
LOAN	Loan	Account used for loans.
MGLD	MarginalLending	Account used for a marginal lending facility.
MOMA	MoneyMarket	Account used for money markets if different from the cash account.
NREX	NonResidentExternal	Account used for non-resident external.
ODFT	Overdraft	Account is used for overdrafts.
ONDP	OverNightDeposit	Account used for overnight deposits.

Code	Name	Definition
SACC	Settlement	Account used to post debit and credit entries, as a result of transactions cleared and settled through a specific clearing and settlement system.
SLRY	Salary	Accounts used for salary payments.
SVGS	Savings	Account used for savings.
TAXE	Tax	Account used for taxes if different from the account for payment.
TRAS	CashTrading	Account used for trading if different from the current cash account.

### 1.1.10 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 1.1.8 **Type**.*

**Definition:** Nature or use of the account in a proprietary form.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 1.1.11 Currency <Ccy>

**Presence:** [0..1]

*Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R8** in message definition **DefaultFundContributionReportV02**, **R7** in message definition **InterestPaymentStatementV02**, **R5** in message definition **MarginReportV02**, **R11** in message definition **NetPositionV02**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**. Please refer to p.25, p.129, p.684, p.658, p.671, p.345, p.393, p.452, p.642, p.430, p.600, p.571, p.743, p.706, p.514, p.488, p.540 for additional information.*

**Definition:** Identification of the currency in which the account is held.

Usage: Currency should only be used in case one and the same account number covers several currencies and the initiating party needs to identify which currency needs to be used for settlement on the account.

**Data Type:** ActiveOrHistoricCurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

### 1.1.12 Name <Nm>

**Presence:** [0..1]

**Definition:** Name of the account, as assigned by the account servicing institution, in agreement with the account owner in order to provide an additional means of identification of the account.

Usage: The account name is different from the account owner name. The account name is used in certain user communities to provide a means of identifying the account, in addition to the account owner's identity and the account number.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 1.2 CashAccount20 ☒

*CashAccount20 is used in message definition **BankToCustomerAccountReportV02** p.14, message definition **BankToCustomerStatementV02** p.118.*

**Definition:** Set of elements used to identify an account.

**Type:** The following *CashAccount20* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>1.2.0</u>		Identification	<Id>	[1..1]	
<u>1.2.1</u>	{Or	IBAN	<IBAN>	[1..1]	Identifier
<u>1.2.2</u>	Or}	Other	<Othr>	[1..1]	
<u>1.2.3</u>		Identification	<Id>	[1..1]	Text
<u>1.2.4</u>		SchemeName	<SchmeNm>	[0..1]	
<u>1.2.5</u>	{{Or	Code	<Cd>	[1..1]	Code
<u>1.2.6</u>	Or}}	Proprietary	<Prtry>	[1..1]	Text
<u>1.2.7</u>		Issuer	<Issr>	[0..1]	Text
<u>1.2.8</u>		Type	<Tp>	[0..1]	
<u>1.2.9</u>	{Or	Code	<Cd>	[1..1]	Code
<u>1.2.10</u>	Or}	Proprietary	<Prtry>	[1..1]	Text
<u>1.2.11</u>		Currency	<Ccy>	[0..1]	Code
<u>1.2.12</u>		Name	<Nm>	[0..1]	Text
<u>1.2.13</u>		Owner	<Ownr>	[0..1]	
<u>1.2.14</u>		Name	<Nm>	[0..1]	Text
<u>1.2.15</u>		PostalAddress	<PstlAdr>	[0..1]	
<u>1.2.16</u>		AddressType	<AdrTp>	[0..1]	Code
<u>1.2.17</u>		Department	<Dept>	[0..1]	Text
<u>1.2.18</u>		SubDepartment	<SubDept>	[0..1]	Text
<u>1.2.19</u>		StreetName	<StrtNm>	[0..1]	Text
<u>1.2.20</u>		BuildingNumber	<BldgNb>	[0..1]	Text

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">1.2.21</a>		PostCode	<PstCd>	[0..1]	Text
<a href="#">1.2.22</a>		TownName	<TwnNm>	[0..1]	Text
<a href="#">1.2.23</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">1.2.24</a>		Country	<Ctry>	[0..1]	Code
<a href="#">1.2.25</a>		AddressLine	<AdrLine>	[0..7]	Text
<a href="#">1.2.26</a>		Identification	<Id>	[0..1]	
<a href="#">1.2.27</a>	{Or	OrganisationIdentification	<OrgId>	[1..1]	
<a href="#">1.2.28</a>		BICOrBEI	<BICOrBEI>	[0..1]	Identifier
<a href="#">1.2.29</a>		Other	<Othr>	[0..*]	
<a href="#">1.2.30</a>		Identification	<Id>	[1..1]	Text
<a href="#">1.2.31</a>		SchemeName	<SchmeNm>	[0..1]	
<a href="#">1.2.32</a>	{{Or	Code	<Cd>	[1..1]	Code
<a href="#">1.2.33</a>	Or}}	Proprietary	<Prtry>	[1..1]	Text
<a href="#">1.2.34</a>		Issuer	<Issr>	[0..1]	Text
<a href="#">1.2.35</a>	Or}	PrivateIdentification	<PrvtId>	[1..1]	
<a href="#">1.2.36</a>		DateAndPlaceOfBirth	<DtAndPlcOfBirth>	[0..1]	
<a href="#">1.2.37</a>		BirthDate	<BirthDt>	[1..1]	DateTime
<a href="#">1.2.38</a>		ProvinceOfBirth	<PrvcOfBirth>	[0..1]	Text
<a href="#">1.2.39</a>		CityOfBirth	<CityOfBirth>	[1..1]	Text
<a href="#">1.2.40</a>		CountryOfBirth	<CtryOfBirth>	[1..1]	Code
<a href="#">1.2.41</a>		Other	<Othr>	[0..*]	
<a href="#">1.2.42</a>		Identification	<Id>	[1..1]	Text
<a href="#">1.2.43</a>		SchemeName	<SchmeNm>	[0..1]	
<a href="#">1.2.44</a>	{{Or	Code	<Cd>	[1..1]	Code
<a href="#">1.2.45</a>	Or}}	Proprietary	<Prtry>	[1..1]	Text
<a href="#">1.2.46</a>		Issuer	<Issr>	[0..1]	Text
<a href="#">1.2.47</a>		CountryOfResidence	<CtryOfRes>	[0..1]	Code
<a href="#">1.2.48</a>		ContactDetails	<CtctDtls>	[0..1]	
<a href="#">1.2.49</a>		NamePrefix	<NmPrfx>	[0..1]	Code
<a href="#">1.2.50</a>		Name	<Nm>	[0..1]	Text
<a href="#">1.2.51</a>		PhoneNumber	<PhneNb>	[0..1]	Text
<a href="#">1.2.52</a>		MobileNumber	<MobNb>	[0..1]	Text
<a href="#">1.2.53</a>		FaxNumber	<FaxNb>	[0..1]	Text
<a href="#">1.2.54</a>		EmailAddress	<EmailAdr>	[0..1]	Text
<a href="#">1.2.55</a>		Other	<Othr>	[0..1]	Text
<a href="#">1.2.56</a>		Servicer	<Svcr>	[0..1]	

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">1.2.57</a>		FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
<a href="#">1.2.58</a>		BIC	<BIC>	[0..1]	Identifier
<a href="#">1.2.59</a>		ClearingSystemMemberIdentification	<ClrSysMmbId>	[0..1]	
<a href="#">1.2.60</a>		ClearingSystemIdentification	<ClrSysId>	[0..1]	
<a href="#">1.2.61</a>	{Or Or}	Code	<Cd>	[1..1]	Code
<a href="#">1.2.62</a>		Proprietary	<Prtry>	[1..1]	Text
<a href="#">1.2.63</a>		MemberIdentification	<MmbId>	[1..1]	Text
<a href="#">1.2.64</a>		Name	<Nm>	[0..1]	Text
<a href="#">1.2.65</a>		PostalAddress	<PstlAdr>	[0..1]	
<a href="#">1.2.66</a>		AddressType	<AdrTp>	[0..1]	Code
<a href="#">1.2.67</a>		Department	<Dept>	[0..1]	Text
<a href="#">1.2.68</a>		SubDepartment	<SubDept>	[0..1]	Text
<a href="#">1.2.69</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">1.2.70</a>		BuildingNumber	<BldgNb>	[0..1]	Text
<a href="#">1.2.71</a>		PostCode	<PstCd>	[0..1]	Text
<a href="#">1.2.72</a>		TownName	<TwnNm>	[0..1]	Text
<a href="#">1.2.73</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">1.2.74</a>		Country	<Ctry>	[0..1]	Code
<a href="#">1.2.75</a>		AddressLine	<AdrLine>	[0..7]	Text
<a href="#">1.2.76</a>		Other	<Othr>	[0..1]	
<a href="#">1.2.77</a>		Identification	<Id>	[1..1]	Text
<a href="#">1.2.78</a>		SchemeName	<SchmeNm>	[0..1]	
<a href="#">1.2.79</a>	{Or Or}	Code	<Cd>	[1..1]	Code
<a href="#">1.2.80</a>		Proprietary	<Prtry>	[1..1]	Text
<a href="#">1.2.81</a>		Issuer	<Issr>	[0..1]	Text
<a href="#">1.2.82</a>		BranchIdentification	<BrnchId>	[0..1]	
<a href="#">1.2.83</a>		Identification	<Id>	[0..1]	Text
<a href="#">1.2.84</a>		Name	<Nm>	[0..1]	Text
<a href="#">1.2.85</a>		PostalAddress	<PstlAdr>	[0..1]	
<a href="#">1.2.86</a>		AddressType	<AdrTp>	[0..1]	Code
<a href="#">1.2.87</a>		Department	<Dept>	[0..1]	Text
<a href="#">1.2.88</a>		SubDepartment	<SubDept>	[0..1]	Text
<a href="#">1.2.89</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">1.2.90</a>		BuildingNumber	<BldgNb>	[0..1]	Text
<a href="#">1.2.91</a>		PostCode	<PstCd>	[0..1]	Text
<a href="#">1.2.92</a>		TownName	<TwnNm>	[0..1]	Text



Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>1.2.93</u>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<u>1.2.94</u>		Country	<Ctry>	[0..1]	Code
<u>1.2.95</u>		AddressLine	<AdrLine>	[0..7]	Text

## 1.2.0 Identification <Id>

**Presence:** [1..1]

**Definition:** Unique and unambiguous identification for the account between the account owner and the account servicer.

**Type:** This message item is composed of one of the following *AccountIdentification4Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>1.2.1</u>	{Or	IBAN	<IBAN>	[1..1]	Identifier
<u>1.2.2</u>	Or}	Other	<Othr>	[1..1]	

### 1.2.1 IBAN <IBAN>

**Presence:** [1..1]

*This message item is part of choice 1.2.0 Identification.*

*Impacted by R3 in message definition BankToCustomerAccountReportV02, R3 in message definition BankToCustomerStatementV02, R3 in message definition DefaultFundContributionReportV02. Please refer to p.24, p.128, p.642 for additional information.*

**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.

**Data Type:** IBAN2007Identifier

**Format:** [A-Z]{2,2}[0-9]{2,2}[a-zA-Z0-9]{1,30}

**Rule(s):** IBAN ☒

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.  
(Fatal) Error Code: Sw.Stds.D00003

### 1.2.2 Other <Othr>

**Presence:** [1..1]

*This message item is part of choice 1.2.0 Identification.*

**Definition:** Unique identification of an account, as assigned by the account servicer, using an identification scheme.

**Type:** This message item is composed of the following *GenericAccountIdentification1* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>1.2.3</u>		Identification	<Id>	[1..1]	Text
<u>1.2.4</u>		SchemeName	<SchmeNm>	[0..1]	

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>1.2.7</u>		Issuer	<Issr>	[0..1]	Text

### 1.2.3 Identification <Id>

**Presence:** [1..1]

**Definition:** Identification assigned by an institution.

**Data Type:** Max34Text

**Format:** maxLength: 34

minLength: 1

### 1.2.4 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Name of the identification scheme

**Type:** *This message item is composed of one of the following **AccountSchemeName1Choice** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>1.2.5</u>	{Or	Code	<Cd>	[1..1]	Code
<u>1.2.6</u>	Or}	Proprietary	<Prtry>	[1..1]	Text

### 1.2.5 Code <Cd>

**Presence:** [1..1]

*This message item is part of choice **1.2.4 SchemeName**.*

**Definition:** Name of the identification scheme, in a coded form as published in an external list.

**Data Type:** ExternalAccountIdentification1Code

**Format:** maxLength: 4

minLength: 1

### 1.2.6 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice **1.2.4 SchemeName**.*

**Definition:** Name of the identification scheme, in a free text form.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 1.2.7 Issuer <Issr>

**Presence:** [0..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 1.2.8 Type <Tp>

**Presence:** [0..1]

**Definition:** Specifies the nature, or use of the account.

**Type:** This message item is composed of one of the following *CashAccountType2* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
1.2.9	{Or	Code	<Cd>	[1..1]	Code
1.2.10	Or}	Proprietary	<Prtry>	[1..1]	Text

### 1.2.9 Code <Cd>

**Presence:** [1..1]

This message item is part of choice 1.2.8 *Type*.

**Definition:** Account type, in a coded form.

**Data Type:** Code

One of the following *CashAccountType4Code* values must be used:

Code	Name	Definition
CACC	Current	Account used to post debits and credits when no specific account has been nominated.
CASH	CashPayment	Account used for the payment of cash.
CHAR	Charges	Account used for charges if different from the account for payment.
CISH	CashIncome	Account used for payment of income if different from the current cash account.
COMM	Commission	Account used for commission if different from the account for payment.
LOAN	Loan	Account used for loans.
MGLD	MarginalLending	Account used for a marginal lending facility.
MOMA	MoneyMarket	Account used for money markets if different from the cash account.
NREX	NonResidentExternal	Account used for non-resident external.
ODFT	Overdraft	Account is used for overdrafts.
ONDP	OverNightDeposit	Account used for overnight deposits.
SACC	Settlement	Account used to post debit and credit entries, as a result of transactions cleared and settled through a specific clearing and settlement system.
SLRY	Salary	Accounts used for salary payments.
SVGS	Savings	Account used for savings.
TAXE	Tax	Account used for taxes if different from the account for payment.

Code	Name	Definition
TRAS	CashTrading	Account used for trading if different from the current cash account.

### 1.2.10 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 1.2.8 **Type**.*

**Definition:** Nature or use of the account in a proprietary form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.2.11 Currency <Ccy>

**Presence:** [0..1]

*Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R8** in message definition **DefaultFundContributionReportV02**, **R7** in message definition **InterestPaymentStatementV02**, **R5** in message definition **MarginReportV02**, **R11** in message definition **NetPositionV02**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**. Please refer to p.25, p.129, p.684, p.658, p.671, p.345, p.393, p.452, p.642, p.430, p.600, p.571, p.743, p.706, p.514, p.488, p.540 for additional information.*

**Definition:** Identification of the currency in which the account is held.

**Data Type:** ActiveOrHistoricCurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.  
(Fatal) Error Code: Sw.Stds.D00006

### 1.2.12 Name <Nm>

**Presence:** [0..1]

**Definition:** Name of the account, as assigned by the account servicing institution, in agreement with the account owner in order to provide an additional means of identification of the account.

Usage: The account name is different from the account owner name. The account name is used in certain user communities to provide a means of identifying the account, in addition to the account owner's identity and the account number.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 1.2.13 Owner <Ownr>

**Presence:** [0..1]

**Definition:** Party that legally owns the account.

**Type:** This message item is composed of the following *PartyIdentification32* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">1.2.14</a>		Name	<Nm>	[0..1]	Text
<a href="#">1.2.15</a>		PostalAddress	<PstlAdr>	[0..1]	
<a href="#">1.2.26</a>		Identification	<Id>	[0..1]	
<a href="#">1.2.47</a>		CountryOfResidence	<CtryOfRes>	[0..1]	Code
<a href="#">1.2.48</a>		ContactDetails	<CtctDtls>	[0..1]	

### 1.2.14 Name <Nm>

**Presence:** [0..1]

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

### 1.2.15 PostalAddress <PstlAdr>

**Presence:** [0..1]

**Definition:** Information that locates and identifies a specific address, as defined by postal services.

**Type:** This message item is composed of the following *PostalAddress6* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">1.2.16</a>		AddressType	<AdrTp>	[0..1]	Code
<a href="#">1.2.17</a>		Department	<Dept>	[0..1]	Text
<a href="#">1.2.18</a>		SubDepartment	<SubDept>	[0..1]	Text
<a href="#">1.2.19</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">1.2.20</a>		BuildingNumber	<BldgNb>	[0..1]	Text
<a href="#">1.2.21</a>		PostCode	<PstCd>	[0..1]	Text
<a href="#">1.2.22</a>		TownName	<TwnNm>	[0..1]	Text
<a href="#">1.2.23</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">1.2.24</a>		Country	<Ctry>	[0..1]	Code
<a href="#">1.2.25</a>		AddressLine	<AdrLine>	[0..7]	Text

### 1.2.16 AddressType <AdrTp>

**Presence:** [0..1]

**Definition:** Identifies the nature of the postal address.

**Data Type:** Code

When this message item is present, one of the following **AddressType2Code** values must be used:

Code	Name	Definition
ADDR	Postal	Address is the complete postal address.
BIZZ	Business	Address is the business address.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.
HOME	Residential	Address is the home address.
MLTO	MailTo	Address is the address to which mail is sent.
PBOX	POBox	Address is a postal office (PO) box.

### 1.2.17 Department <Dept>

**Presence:** [0..1]

**Definition:** Identification of a division of a large organisation or building.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 1.2.18 SubDepartment <SubDept>

**Presence:** [0..1]

**Definition:** Identification of a sub-division of a large organisation or building.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 1.2.19 StreetName <StrtNm>

**Presence:** [0..1]

**Definition:** Name of a street or thoroughfare.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 1.2.20 BuildingNumber <BldgNb>

**Presence:** [0..1]

**Definition:** Number that identifies the position of a building on a street.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### 1.2.21 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.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### 1.2.22 TownName <TwnNm>

**Presence:** [0..1]

**Definition:** Name of a built-up area, with defined boundaries, and a local government.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.2.23 CountrySubDivision <CtrySubDvsn>

**Presence:** [0..1]

**Definition:** Identifies a subdivision of a country such as state, region, county.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.2.24 Country <Ctry>

**Presence:** [0..1]

*Impacted by **R1** in message definition **BankToCustomerAccountReportV02**, **R1** in message definition **BankToCustomerStatementV02**, **R3** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInNotificationV02**, **R2** in message definition **BuyInResponseV02**, **R2** in message definition **CollateralManagementCancellationRequestV02**, **R2** in message definition **CollateralManagementCancellationStatusV02**, **R2** in message definition **CollateralProposalResponseV02**, **R2** in message definition **CollateralProposalV02**, **R2** in message definition **CollateralSubstitutionConfirmationV02**, **R2** in message definition **CollateralSubstitutionRequestV02**, **R2** in message definition **CollateralSubstitutionResponseV02**, **R3** in message definition **CollateralValuationReportV01**, **R6** in message definition **DefaultFundContributionReportV02**, **R3** in message definition **InterestPaymentStatementV02**, **R2** in message definition **MarginCallRequestV02**, **R2** in message definition **MarginCallResponseV02**, **R8** in message definition **MarginReportV02**, **R4** in message definition **NetPositionV02**, **R29** in message definition **SecuritiesTransactionPendingReportV01**, **R2** in message definition **SettlementObligationReportV02**, **R3** in message definition **TradeLegNotificationCancellationV02**, **R3** in message definition **TradeLegNotificationV02**, **R3** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.*

**Definition:** Nation with its own government.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 1.2.25 AddressLine <AdrLine>

**Presence:** [0..7]

**Definition:** Information that locates and identifies a specific address, as defined by postal services, presented in free format text.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

## 1.2.26 Identification <Id>

**Presence:** [0..1]

**Definition:** Unique and unambiguous identification of a party.

**Type:** This message item is composed of one of the following **Party6Choice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">1.2.27</a>	{Or	OrganisationIdentification	<OrgId>	[1..1]	
<a href="#">1.2.35</a>	Or}	PrivateIdentification	<PrvtId>	[1..1]	

## 1.2.27 OrganisationIdentification <OrgId>

**Presence:** [1..1]

This message item is part of choice **1.2.26 Identification**.

**Definition:** Unique and unambiguous way to identify an organisation.

**Type:** This message item is composed of the following **OrganisationIdentification4** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">1.2.28</a>		BICOrBEI	<BICOrBEI>	[0..1]	Identifier
<a href="#">1.2.29</a>		Other	<Othr>	[0..*]	

## 1.2.28 BICOrBEI <BICOrBEI>

**Presence:** [0..1]

Impacted by **R2** in message definition **BankToCustomerAccountReportV02**, **R2** in message definition **BankToCustomerStatementV02**, **R1** in message definition **BuyInConfirmationV02**, **R2** in message definition **BuyInNotificationV02**, **R1** in message definition **BuyInResponseV02**, **R1** in message definition **CollateralManagementCancellationRequestV02**, **R1** in message definition **CollateralManagementCancellationStatusV02**, **R1** in message definition **CollateralProposalResponseV02**, **R1** in message definition **CollateralProposalV02**, **R1** in message definition **CollateralSubstitutionConfirmationV02**, **R1** in message definition **CollateralSubstitutionRequestV02**, **R1** in message definition **CollateralSubstitutionResponseV02**, **R2** in message definition **CollateralValuationReportV01**, **R2** in message definition **DefaultFundContributionReportV02**, **R2** in message definition **InterestPaymentStatementV02**, **R1** in message definition **MarginCallRequestV02**, **R1** in message definition **MarginCallResponseV02**, **R3** in message definition **MarginReportV02**, **R2** in message definition **NetPositionV02**, **R7** in message definition **SecuritiesTransactionPendingReportV01**, **R1** in message definition **SettlementObligationReportV02**, **R2** in message definition **TradeLegNotificationCancellationV02**, **R2** in message definition **TradeLegNotificationV02**, **R2** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.656, p.670, p.321, p.332, p.378, p.343, p.420, p.391, p.410, p.451, p.641, p.430, p.231, p.286, p.600, p.570, p.739, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Code allocated to a financial institution or non financial institution by the ISO 9362 Registration Authority as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".



**Data Type:** AnyBICIdentifier

**Format:** [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Rule(s):** AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.  
(Fatal) Error Code: Sw.Stds.D00008

### 1.2.29 Other <Othr>

**Presence:** [0..\*]

**Definition:** Unique identification of an organisation, as assigned by an institution, using an identification scheme.

**Type:** This message item is composed of the following *GenericOrganisationIdentification1* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>1.2.30</u>		Identification	<Id>	[1..1]	Text
<u>1.2.31</u>		SchemeName	<SchmeNm>	[0..1]	
<u>1.2.34</u>		Issuer	<Issr>	[0..1]	Text

### 1.2.30 Identification <Id>

**Presence:** [1..1]

**Definition:** Identification assigned by an institution.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.2.31 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Name of the identification scheme.

**Type:** This message item is composed of one of the following *OrganisationIdentificationSchemeName1Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>1.2.32</u>	{Or	Code	<Cd>	[1..1]	Code
<u>1.2.33</u>	Or}	Proprietary	<Prtry>	[1..1]	Text

### 1.2.32 Code <Cd>

**Presence:** [1..1]

This message item is part of choice **1.2.31 SchemeName**.

**Definition:** Name of the identification scheme, in a coded form as published in an external list.

**Data Type:** ExternalOrganisationIdentification1Code

**Format:** maxLength: 4  
minLength: 1

### 1.2.33 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 1.2.31 SchemeName.*

**Definition:** Name of the identification scheme, in a free text form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.2.34 Issuer <Issr>

**Presence:** [0..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.2.35 PrivateIdentification <PrvtId>

**Presence:** [1..1]

*This message item is part of choice 1.2.26 Identification.*

**Definition:** Unique and unambiguous identification of a person, eg, passport.

**Type:** *This message item is composed of the following PersonIdentification5 element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">1.2.36</a>		DateAndPlaceOfBirth	<DtAndPlcOfBirth>	[0..1]	
<a href="#">1.2.41</a>		Other	<Othr>	[0..*]	

### 1.2.36 DateAndPlaceOfBirth <DtAndPlcOfBirth>

**Presence:** [0..1]

**Definition:** Date and place of birth of a person.

**Type:** *This message item is composed of the following DateAndPlaceOfBirth element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">1.2.37</a>		BirthDate	<BirthDt>	[1..1]	DateTime
<a href="#">1.2.38</a>		ProvinceOfBirth	<PrvcOfBirth>	[0..1]	Text
<a href="#">1.2.39</a>		CityOfBirth	<CityOfBirth>	[1..1]	Text
<a href="#">1.2.40</a>		CountryOfBirth	<CtryOfBirth>	[1..1]	Code

### 1.2.37 BirthDate <BirthDt>

**Presence:** [1..1]

**Definition:** Date on which a person is born.

**Data Type:** ISODate

### 1.2.38 ProvinceOfBirth <PrvcOfBirth>

**Presence:** [0..1]

**Definition:** Province where a person was born.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.2.39 CityOfBirth <CityOfBirth>

**Presence:** [1..1]

**Definition:** City where a person was born.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.2.40 CountryOfBirth <CtryOfBirth>

**Presence:** [1..1]

*Impacted by **R1** in message definition **BankToCustomerAccountReportV02**, **R1** in message definition **BankToCustomerStatementV02**, **R3** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInNotificationV02**, **R2** in message definition **BuyInResponseV02**, **R2** in message definition **CollateralManagementCancellationRequestV02**, **R2** in message definition **CollateralManagementCancellationStatusV02**, **R2** in message definition **CollateralProposalResponseV02**, **R2** in message definition **CollateralProposalV02**, **R2** in message definition **CollateralSubstitutionConfirmationV02**, **R2** in message definition **CollateralSubstitutionRequestV02**, **R2** in message definition **CollateralSubstitutionResponseV02**, **R3** in message definition **CollateralValuationReportV01**, **R6** in message definition **DefaultFundContributionReportV02**, **R3** in message definition **InterestPaymentStatementV02**, **R2** in message definition **MarginCallRequestV02**, **R2** in message definition **MarginCallResponseV02**, **R8** in message definition **MarginReportV02**, **R4** in message definition **NetPositionV02**, **R29** in message definition **SecuritiesTransactionPendingReportV01**, **R2** in message definition **SettlementObligationReportV02**, **R3** in message definition **TradeLegNotificationCancellationV02**, **R3** in message definition **TradeLegNotificationV02**, **R3** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.*

**Definition:** Country where a person was born.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 1.2.41 Other <Othr>

**Presence:** [0..\*]

**Definition:** Unique identification of a person, as assigned by an institution, using an identification scheme.

**Type:** This message item is composed of the following **GenericPersonIdentification1** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">1.2.42</a>		Identification	<Id>	[1..1]	Text
<a href="#">1.2.43</a>		SchemeName	<SchmeNm>	[0..1]	
<a href="#">1.2.46</a>		Issuer	<Issr>	[0..1]	Text

### 1.2.42 Identification <Id>

**Presence:** [1..1]

**Definition:** Unique and unambiguous identification of a person.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 1.2.43 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Name of the identification scheme.

**Type:** This message item is composed of one of the following *PersonIdentificationSchemeName1Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">1.2.44</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">1.2.45</a>	Or}	Proprietary	<Prtry>	[1..1]	Text

### 1.2.44 Code <Cd>

**Presence:** [1..1]

*This message item is part of choice [1.2.43 SchemeName](#).*

**Definition:** Name of the identification scheme, in a coded form as published in an external list.

**Data Type:** ExternalPersonIdentification1Code

**Format:** maxLength: 4

minLength: 1

### 1.2.45 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice [1.2.43 SchemeName](#).*

**Definition:** Name of the identification scheme, in a free text form.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 1.2.46 Issuer <Issr>

**Presence:** [0..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.2.47 CountryOfResidence <CtryOfRes>

**Presence:** [0..1]

Impacted by **R1** in message definition **BankToCustomerAccountReportV02**, **R1** in message definition **BankToCustomerStatementV02**, **R3** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInNotificationV02**, **R2** in message definition **BuyInResponseV02**, **R2** in message definition **CollateralManagementCancellationRequestV02**, **R2** in message definition **CollateralManagementCancellationStatusV02**, **R2** in message definition **CollateralProposalResponseV02**, **R2** in message definition **CollateralProposalV02**, **R2** in message definition **CollateralSubstitutionConfirmationV02**, **R2** in message definition **CollateralSubstitutionRequestV02**, **R2** in message definition **CollateralSubstitutionResponseV02**, **R3** in message definition **CollateralValuationReportV01**, **R6** in message definition **DefaultFundContributionReportV02**, **R3** in message definition **InterestPaymentStatementV02**, **R2** in message definition **MarginCallRequestV02**, **R2** in message definition **MarginCallResponseV02**, **R8** in message definition **MarginReportV02**, **R4** in message definition **NetPositionV02**, **R29** in message definition **SecuritiesTransactionPendingReportV01**, **R2** in message definition **SettlementObligationReportV02**, **R3** in message definition **TradeLegNotificationCancellationV02**, **R3** in message definition **TradeLegNotificationV02**, **R3** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.

**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.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 1.2.48 ContactDetails <CtctDtls>

**Presence:** [0..1]

**Definition:** Set of elements used to indicate how to contact the party.

**Type:** This message item is composed of the following **ContactDetails2** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">1.2.49</a>		NamePrefix	<NmPrfx>	[0..1]	Code
<a href="#">1.2.50</a>		Name	<Nm>	[0..1]	Text
<a href="#">1.2.51</a>		PhoneNumber	<PhneNb>	[0..1]	Text
<a href="#">1.2.52</a>		MobileNumber	<MobNb>	[0..1]	Text
<a href="#">1.2.53</a>		FaxNumber	<FaxNb>	[0..1]	Text
<a href="#">1.2.54</a>		EmailAddress	<EmailAdr>	[0..1]	Text
<a href="#">1.2.55</a>		Other	<Othr>	[0..1]	Text

### 1.2.49 NamePrefix <NmPrfx>

**Presence:** [0..1]

**Definition:** Specifies the terms used to formally address a person.

**Data Type:** Code

*When this message item is present, one of the following **NamePrefix1Code** values must be used:*

Code	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.

### 1.2.50 Name <Nm>

**Presence:** [0..1]

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

### 1.2.51 PhoneNumber <PhneNb>

**Presence:** [0..1]

**Definition:** Collection of information that identifies a phone number, as defined by telecom services.

**Data Type:** PhoneNumber

**Format:** \+[0-9]{1,3}-[0-9()+-]{1,30}

### 1.2.52 MobileNumber <MobNb>

**Presence:** [0..1]

**Definition:** Collection of information that identifies a mobile phone number, as defined by telecom services.

**Data Type:** PhoneNumber

**Format:** \+[0-9]{1,3}-[0-9()+-]{1,30}

### 1.2.53 FaxNumber <FaxNb>

**Presence:** [0..1]

**Definition:** Collection of information that identifies a FAX number, as defined by telecom services.

**Data Type:** PhoneNumber

**Format:** \+[0-9]{1,3}-[0-9()+-]{1,30}

### 1.2.54 EmailAddress <EmailAdr>

**Presence:** [0..1]

**Definition:** Address for electronic mail (e-mail).

**Data Type:** Max2048Text

**Format:** maxLength: 2048  
minLength: 1

### 1.2.55 Other <Othr>

**Presence:** [0..1]

**Definition:** Contact details in an other form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.2.56 Servicer <Svcr>

**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.

**Type:** This message item is composed of the following *BranchAndFinancialInstitutionIdentification4* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./Type
<u>1.2.57</u>		FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
<u>1.2.82</u>		BranchIdentification	<BrnchId>	[0..1]	

### 1.2.57 FinancialInstitutionIdentification <FinInstnId>

**Presence:** [1..1]

**Definition:** Unique and unambiguous identification of a financial institution, as assigned under an internationally recognised or proprietary identification scheme.

**Type:** This message item is composed of the following *FinancialInstitutionIdentification7* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./Type
<u>1.2.58</u>		BIC	<BIC>	[0..1]	Identifier
<u>1.2.59</u>		ClearingSystemMemberIdentification	<ClrSysMmbId>	[0..1]	
<u>1.2.64</u>		Name	<Nm>	[0..1]	Text
<u>1.2.65</u>		PostalAddress	<PstlAdr>	[0..1]	
<u>1.2.76</u>		Other	<Othr>	[0..1]	

### 1.2.58 BIC <BIC>

**Presence:** [0..1]

*Impacted by R5 in message definition BankToCustomerAccountReportV02, R5 in message definition BankToCustomerStatementV02. Please refer to p.25, p.129 for additional information.*

**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)".

**Data Type:** BICIdentifier

**Format:** [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Rule(s):** BIC ☒

Valid BICs for financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consist of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00001

## 1.2.59 ClearingSystemMemberIdentification <ClrSysMmbld>

**Presence:** [0..1]

**Definition:** Information used to identify a member within a clearing system.

**Type:** This message item is composed of the following *ClearingSystemMemberIdentification2* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>1.2.60</u>		ClearingSystemIdentification	<ClrSysId>	[0..1]	
<u>1.2.63</u>		MemberIdentification	<Mmbld>	[1..1]	Text

## 1.2.60 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.

**Type:** This message item is composed of one of the following *ClearingSystemIdentification2Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>1.2.61</u>	{Or	Code	<Cd>	[1..1]	Code
<u>1.2.62</u>	Or}	Proprietary	<Prtry>	[1..1]	Text

### 1.2.61 Code <Cd>

**Presence:** [1..1]

*This message item is part of choice 1.2.60 ClearingSystemIdentification.*

**Definition:** Identification of a clearing system, in a coded form as published in an external list.

**Data Type:** ExternalClearingSystemIdentification1Code

**Format:** maxLength: 5  
minLength: 1

### 1.2.62 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 1.2.60 ClearingSystemIdentification.*

**Definition:** Identification code for a clearing system, that has not yet been identified in the list of clearing systems.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1



### 1.2.63 MemberIdentification <Mmbld>

**Presence:** [1..1]

**Definition:** Identification of a member of a clearing system.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.2.64 Name <Nm>

**Presence:** [0..1]

**Definition:** Name by which an agent is known and which is usually used to identify that agent.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

### 1.2.65 PostalAddress <PstlAdr>

**Presence:** [0..1]

**Definition:** Information that locates and identifies a specific address, as defined by postal services.

**Type:** *This message item is composed of the following **PostalAddress6** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">1.2.66</a>		AddressType	<AdrTp>	[0..1]	Code
<a href="#">1.2.67</a>		Department	<Dept>	[0..1]	Text
<a href="#">1.2.68</a>		SubDepartment	<SubDept>	[0..1]	Text
<a href="#">1.2.69</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">1.2.70</a>		BuildingNumber	<BldgNb>	[0..1]	Text
<a href="#">1.2.71</a>		PostCode	<PstCd>	[0..1]	Text
<a href="#">1.2.72</a>		TownName	<TwnNm>	[0..1]	Text
<a href="#">1.2.73</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">1.2.74</a>		Country	<Ctry>	[0..1]	Code
<a href="#">1.2.75</a>		AddressLine	<AdrLine>	[0..7]	Text

### 1.2.66 AddressType <AdrTp>

**Presence:** [0..1]

**Definition:** Identifies the nature of the postal address.

**Data Type:** Code

*When this message item is present, one of the following **AddressType2Code** values must be used:*

Code	Name	Definition
ADDR	Postal	Address is the complete postal address.
BIZZ	Business	Address is the business address.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

Code	Name	Definition
HOME	Residential	Address is the home address.
MLTO	MailTo	Address is the address to which mail is sent.
PBOX	POBox	Address is a postal office (PO) box.

### 1.2.67 Department <Dept>

**Presence:** [0..1]

**Definition:** Identification of a division of a large organisation or building.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 1.2.68 SubDepartment <SubDept>

**Presence:** [0..1]

**Definition:** Identification of a sub-division of a large organisation or building.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 1.2.69 StreetName <StrtNm>

**Presence:** [0..1]

**Definition:** Name of a street or thoroughfare.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 1.2.70 BuildingNumber <BldgNb>

**Presence:** [0..1]

**Definition:** Number that identifies the position of a building on a street.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### 1.2.71 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.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### 1.2.72 TownName <TwnNm>

**Presence:** [0..1]

**Definition:** Name of a built-up area, with defined boundaries, and a local government.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.2.73 CountrySubDivision <CtrySubDvsn>

**Presence:** [0..1]

**Definition:** Identifies a subdivision of a country such as state, region, county.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.2.74 Country <Ctry>

**Presence:** [0..1]

*Impacted by R1 in message definition BankToCustomerAccountReportV02, R1 in message definition BankToCustomerStatementV02, R3 in message definition BuyInConfirmationV02, R4 in message definition BuyInNotificationV02, R2 in message definition BuyInResponseV02, R2 in message definition CollateralManagementCancellationRequestV02, R2 in message definition CollateralManagementCancellationStatusV02, R2 in message definition CollateralProposalResponseV02, R2 in message definition CollateralProposalV02, R2 in message definition CollateralSubstitutionConfirmationV02, R2 in message definition CollateralSubstitutionRequestV02, R2 in message definition CollateralSubstitutionResponseV02, R3 in message definition CollateralValuationReportV01, R6 in message definition DefaultFundContributionReportV02, R3 in message definition InterestPaymentStatementV02, R2 in message definition MarginCallRequestV02, R2 in message definition MarginCallResponseV02, R8 in message definition MarginReportV02, R4 in message definition NetPositionV02, R29 in message definition SecuritiesTransactionPendingReportV01, R2 in message definition SettlementObligationReportV02, R3 in message definition TradeLegNotificationCancellationV02, R3 in message definition TradeLegNotificationV02, R3 in message definition TradeLegStatementV02. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.*

**Definition:** Nation with its own government.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 1.2.75 AddressLine <AdrLine>

**Presence:** [0..7]

**Definition:** Information that locates and identifies a specific address, as defined by postal services, presented in free format text.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 1.2.76 Other <Othr>

**Presence:** [0..1]

**Definition:** Unique identification of an agent, as assigned by an institution, using an identification scheme.

**Type:** *This message item is composed of the following **GenericFinancialIdentification1** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">1.2.77</a>		Identification	<Id>	[1..1]	Text
<a href="#">1.2.78</a>		SchemeName	<SchmeNm>	[0..1]	
<a href="#">1.2.81</a>		Issuer	<Issr>	[0..1]	Text

### 1.2.77 Identification <Id>

**Presence:** [1..1]

**Definition:** Unique and unambiguous identification of a person.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.2.78 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Name of the identification scheme.

**Type:** *This message item is composed of one of the following **FinancialIdentificationSchemeName1Choice** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">1.2.79</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">1.2.80</a>	Or}	Proprietary	<Prtry>	[1..1]	Text

### 1.2.79 Code <Cd>

**Presence:** [1..1]

*This message item is part of choice 1.2.78 **SchemeName**.*

**Definition:** Name of the identification scheme, in a coded form as published in an external list.

**Data Type:** ExternalFinancialInstitutionIdentification1Code

**Format:** maxLength: 4  
minLength: 1

### 1.2.80 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 1.2.78 **SchemeName**.*

**Definition:** Name of the identification scheme, in a free text form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

**1.2.81 Issuer <Issr>****Presence:** [0..1]**Definition:** Entity that assigns the identification.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**1.2.82 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.

**Type:** *This message item is composed of the following **BranchData2** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">1.2.83</a>		Identification	<Id>	[0..1]	Text
<a href="#">1.2.84</a>		Name	<Nm>	[0..1]	Text
<a href="#">1.2.85</a>		PostalAddress	<PstlAdr>	[0..1]	

**1.2.83 Identification <Id>****Presence:** [0..1]**Definition:** Unique and unambiguous identification of a branch of a financial institution.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**1.2.84 Name <Nm>****Presence:** [0..1]**Definition:** Name by which an agent is known and which is usually used to identify that agent.**Data Type:** Max140Text**Format:** maxLength: 140  
minLength: 1**1.2.85 PostalAddress <PstlAdr>****Presence:** [0..1]**Definition:** Information that locates and identifies a specific address, as defined by postal services.**Type:** *This message item is composed of the following **PostalAddress6** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">1.2.86</a>		AddressType	<AdrTp>	[0..1]	Code
<a href="#">1.2.87</a>		Department	<Dept>	[0..1]	Text

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">1.2.88</a>		SubDepartment	<SubDept>	[0..1]	Text
<a href="#">1.2.89</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">1.2.90</a>		BuildingNumber	<BldgNb>	[0..1]	Text
<a href="#">1.2.91</a>		PostCode	<PstCd>	[0..1]	Text
<a href="#">1.2.92</a>		TownName	<TwnNm>	[0..1]	Text
<a href="#">1.2.93</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">1.2.94</a>		Country	<Ctry>	[0..1]	Code
<a href="#">1.2.95</a>		AddressLine	<AdrLine>	[0..7]	Text

## 1.2.86 AddressType <AdrTp>

**Presence:** [0..1]

**Definition:** Identifies the nature of the postal address.

**Data Type:** Code

*When this message item is present, one of the following **AddressType2Code** values must be used:*

Code	Name	Definition
ADDR	Postal	Address is the complete postal address.
BIZZ	Business	Address is the business address.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.
HOME	Residential	Address is the home address.
MLTO	MailTo	Address is the address to which mail is sent.
PBOX	POBox	Address is a postal office (PO) box.

## 1.2.87 Department <Dept>

**Presence:** [0..1]

**Definition:** Identification of a division of a large organisation or building.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

## 1.2.88 SubDepartment <SubDept>

**Presence:** [0..1]

**Definition:** Identification of a sub-division of a large organisation or building.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

## 1.2.89 StreetName <StrtNm>

**Presence:** [0..1]

**Definition:** Name of a street or thoroughfare.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### **1.2.90 BuildingNumber <BldgNb>**

**Presence:** [0..1]

**Definition:** Number that identifies the position of a building on a street.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### **1.2.91 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.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### **1.2.92 TownName <TwnNm>**

**Presence:** [0..1]

**Definition:** Name of a built-up area, with defined boundaries, and a local government.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### **1.2.93 CountrySubDivision <CtrySubDvsn>**

**Presence:** [0..1]

**Definition:** Identifies a subdivision of a country such as state, region, county.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### **1.2.94 Country <Ctry>**

**Presence:** [0..1]

Impacted by **R1** in message definition **BankToCustomerAccountReportV02**, **R1** in message definition **BankToCustomerStatementV02**, **R3** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInNotificationV02**, **R2** in message definition **BuyInResponseV02**, **R2** in message definition **CollateralManagementCancellationRequestV02**, **R2** in message definition **CollateralManagementCancellationStatusV02**, **R2** in message definition **CollateralProposalResponseV02**, **R2** in message definition **CollateralProposalV02**, **R2** in message definition **CollateralSubstitutionConfirmationV02**, **R2** in message definition **CollateralSubstitutionRequestV02**, **R2** in message definition **CollateralSubstitutionResponseV02**, **R3** in message definition **CollateralValuationReportV01**, **R6** in message definition **DefaultFundContributionReportV02**, **R3** in message definition **InterestPaymentStatementV02**, **R2** in message definition **MarginCallRequestV02**, **R2** in message definition **MarginCallResponseV02**, **R8** in message definition **MarginReportV02**, **R4** in message definition **NetPositionV02**, **R29** in message definition **SecuritiesTransactionPendingReportV01**, **R2** in message definition **SettlementObligationReportV02**, **R3** in message definition **TradeLegNotificationCancellationV02**, **R3** in message definition **TradeLegNotificationV02**, **R3** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Nation with its own government.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 1.2.95 AddressLine <AdrLine>

**Presence:** [0..7]

**Definition:** Information that locates and identifies a specific address, as defined by postal services, presented in free format text.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 1.3 SecuritiesAccount13

**SecuritiesAccount13** is used in message definition **SecuritiesTransactionPendingReportV01** p.732.

**Definition:** Account to or from which a securities entry is made.

**Type:** The following **SecuritiesAccount13** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>1.3.0</u>		Identification	<Id>	[1..1]	Text
<u>1.3.1</u>		Type	<Tp>	[0..1]	
<u>1.3.2</u>		Identification	<Id>	[1..1]	Text
<u>1.3.3</u>		Issuer	<Issr>	[1..1]	Text
<u>1.3.4</u>		SchemeName	<SchmeNm>	[0..1]	Text
<u>1.3.5</u>		Name	<Nm>	[0..1]	Text



### 1.3.0 Identification <Id>

**Synonym(s):** 1 (FIX5.0), 660 (FIX), :97a::SAFE (ISO 15022)

**Presence:** [1..1]

**Definition:** Unambiguous identification for the account between the account owner and the account servicer.”

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 1.3.1 Type <Tp>

**Synonym(s):** 581 (FIX5.0), :97B: (ISO 15022)

**Presence:** [0..1]

*Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Specifies the type of securities account.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">1.3.2</a>		Identification	<Id>	[1..1]	Text
<a href="#">1.3.3</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">1.3.4</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 1.3.2 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 1.3.3 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.3.4 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.3.5 Name <Nm>

**Synonym(s):** 1 (FIX5.0)

**Presence:** [0..1]

**Definition:** Description of the account.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

## 1.4 SecuritiesAccount18

*SecuritiesAccount18* is used in message definition *MarginReportV02* p.597, message definition *NetPositionV02* p.568, message definition *TradeLegNotificationCancellationV02* p.510, message definition *TradeLegNotificationV02* p.484, message definition *TradeLegStatementV02* p.536, p.537.

**Definition:** Account to or from which a securities entry is made.

**Type:** The following *SecuritiesAccount18* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>1.4.0</u>		Identification	<Id>	[1..1]	Text
<u>1.4.1</u>		Type	<Tp>	[1..1]	Code
<u>1.4.2</u>		Name	<Nm>	[0..1]	Text

### 1.4.0 Identification <Id>

**Synonym(s):** 1 (FIX5.0), 660 (FIX), :97a::SAFE (ISO 15022)

**Presence:** [1..1]

**Definition:** Unambiguous identification for the account between the account owner and the account servicer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.4.1 Type <Tp>

**Synonym(s):** 581 (FIX5.0), :97B: (ISO 15022)

**Presence:** [1..1]

**Definition:** Specifies if the account is a House, a Client or a Liquidity Provider (Market Maker) account.

**Data Type:** Code

One of the following *ClearingAccountType1Code* values must be used:

Code	Name	Definition
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.

Code	Name	Definition
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.
LIPR	LiquidityProvider	Specifies that the account is used to register trades executed for liquidity providers (also known as market maker) activities.

### 1.4.2 Name <Nm>

**Synonym(s):** 1 (FIX5.0)

**Presence:** [0..1]

**Definition:** Description of the account.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

## 1.5 SecuritiesAccount19

*SecuritiesAccount19 is used in message definition **BuyInConfirmationV02** p.683, p.683, message definition **BuyInNotificationV02** p.655, p.655, message definition **BuyInResponseV02** p.669, p.669, message definition **NetPositionV02** p.568, p.569, message definition **SettlementObligationReportV02** p.702, message definition **TradeLegNotificationCancellationV02** p.510, p.512, message definition **TradeLegNotificationV02** p.484, p.486, message definition **TradeLegStatementV02** p.537, p.537, p.537.*

**Definition:** Account to or from which a securities entry is made.

**Type:** The following *SecuritiesAccount19* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>1.5.0</u>		Identification	<Id>	[1..1]	Text
<u>1.5.1</u>		Type	<Tp>	[0..1]	
<u>1.5.2</u>		Identification	<Id>	[1..1]	Text
<u>1.5.3</u>		Issuer	<Issr>	[1..1]	Text
<u>1.5.4</u>		SchemeName	<SchmeNm>	[0..1]	Text
<u>1.5.5</u>		Name	<Nm>	[0..1]	Text

### 1.5.0 Identification <Id>

**Synonym(s):** 1 (FIX5.0), 660 (FIX), :97a::SAFE (ISO 15022)

**Presence:** [1..1]

**Definition:** Unambiguous identification for the account between the account owner and the account servicer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.5.1 Type <Tp>

**Synonym(s):** 581 (FIX5.0), :97B: (ISO 15022)

**Presence:** [0..1]

**Definition:** Specifies the type of securities account.

**Type:** *This message item is composed of the following **GenericIdentification30** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>1.5.2</u>		Identification	<Id>	[1..1]	Text
<u>1.5.3</u>		Issuer	<Issr>	[1..1]	Text
<u>1.5.4</u>		SchemeName	<SchmeNm>	[0..1]	Text

### 1.5.2 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 1.5.3 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.5.4 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 1.5.5 Name <Nm>

**Synonym(s):** 1 (FIX5.0)

**Presence:** [0..1]

**Definition:** Description of the account.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

## 2 Account identification

### 2.1 AccountIdentification1

*AccountIdentification1* is used in message definition **InterestPaymentStatementV02** p.428.

**Definition:** Unique identifier of an account, as assigned by the account servicer.

**Type:** *The following **AccountIdentification1** element(s) must be used:*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.1.0</u>		Proprietary	<Prtry>	[1..1]	
<u>2.1.1</u>		Identification	<Id>	[1..1]	Text

### 2.1.0 Proprietary <Prtry>

**Presence:** [1..1]

**Definition:** Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

**Type:** This message item is composed of the following *SimpleIdentificationInformation* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.1.1</u>		Identification	<Id>	[1..1]	Text

### 2.1.1 Identification <Id>

**Presence:** [1..1]

**Definition:** Name or number assigned by an entity to enable recognition of that entity, eg, account identifier.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.2 AccountIdentification4Choice ☒

*AccountIdentification4Choice* is used in message definition *DefaultFundContributionReportV02* p.640, p.640.

**Definition:** Specifies the unique identification of an account as assigned by the account servicer.

**Type:** One of the following *AccountIdentification4Choice* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.2.0</u>	{Or	IBAN	<IBAN>	[1..1]	Identifier
<u>2.2.1</u>	Or}	Other	<Othr>	[1..1]	
<u>2.2.2</u>		Identification	<Id>	[1..1]	Text
<u>2.2.3</u>		SchemeName	<SchmeNm>	[0..1]	
<u>2.2.4</u>	{{Or	Code	<Cd>	[1..1]	Code
<u>2.2.5</u>	Or}}	Proprietary	<Prtry>	[1..1]	Text
<u>2.2.6</u>		Issuer	<Issr>	[0..1]	Text

### 2.2.0 IBAN <IBAN>

**Presence:** [1..1]

This message item is part of choice 2.2 *AccountIdentification4Choice*.

Impacted by **R3** in message definition **BankToCustomerAccountReportV02**, **R3** in message definition **BankToCustomerStatementV02**, **R3** in message definition **DefaultFundContributionReportV02**. Please refer to p.24, p.128, p.642 for additional information.

**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.

**Data Type:** IBAN2007Identifier

**Format:** [A-Z]{2,2}[0-9]{2,2}[a-zA-Z0-9]{1,30}

**Rule(s):** IBAN ☒

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.  
(Fatal) Error Code: Sw.Stds.D00003

## 2.2.1 Other <Othr>

**Presence:** [1..1]

*This message item is part of choice 2.2 **AccountIdentification4Choice**.*

**Definition:** Unique identification of an account, as assigned by the account servicer, using an identification scheme.

**Type:** This message item is composed of the following **GenericAccountIdentification1** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.2.2</u>		Identification	<Id>	[1..1]	Text
<u>2.2.3</u>		SchemeName	<SchmeNm>	[0..1]	
<u>2.2.6</u>		Issuer	<Issr>	[0..1]	Text

## 2.2.2 Identification <Id>

**Presence:** [1..1]

**Definition:** Identification assigned by an institution.

**Data Type:** Max34Text

**Format:** maxLength: 34  
minLength: 1

## 2.2.3 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Name of the identification scheme

**Type:** This message item is composed of one of the following **AccountSchemeName1Choice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.2.4</u>	{Or	Code	<Cd>	[1..1]	Code
<u>2.2.5</u>	Or}	Proprietary	<Prtry>	[1..1]	Text

## 2.2.4 Code <Cd>

**Presence:** [1..1]

*This message item is part of choice 2.2.3 [SchemeName](#).*

**Definition:** Name of the identification scheme, in a coded form as published in an external list.

**Data Type:** ExternalAccountIdentification1Code

**Format:** maxLength: 4  
minLength: 1

## 2.2.5 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 2.2.3 [SchemeName](#).*

**Definition:** Name of the identification scheme, in a free text form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.2.6 Issuer <Issr>

**Presence:** [0..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

# 3 Amount

## 3.1 AmountAndCurrencyExchange3 ☒

*AmountAndCurrencyExchange3 is used in message definition **BankToCustomerAccountReportV02** p.17, p.18, message definition **BankToCustomerStatementV02** p.121, p.122.*

**Definition:** Set of elements used to provide information on the original amount.

**Type:** The following **AmountAndCurrencyExchange3** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>3.1.0</u>		InstructedAmount	<InstdAmt>	[0..1]	
<u>3.1.1</u>		Amount	<Amt>	[1..1]	Amount
<u>3.1.2</u>		CurrencyExchange	<CcyXchg>	[0..1]	
<u>3.1.3</u>		SourceCurrency	<SrcCcy>	[1..1]	Code
<u>3.1.4</u>		TargetCurrency	<TrgtCcy>	[0..1]	Code
<u>3.1.5</u>		UnitCurrency	<UnitCcy>	[0..1]	Code
<u>3.1.6</u>		ExchangeRate	<XchgRate>	[1..1]	Rate
<u>3.1.7</u>		ContractIdentification	<CtrctId>	[0..1]	Text
<u>3.1.8</u>		QuotationDate	<QtnDt>	[0..1]	DateTime
<u>3.1.9</u>		TransactionAmount	<TxAmt>	[0..1]	
<u>3.1.10</u>		Amount	<Amt>	[1..1]	Amount
<u>3.1.11</u>		CurrencyExchange	<CcyXchg>	[0..1]	

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">3.1.12</a>		SourceCurrency	<SrcCcy>	[1..1]	Code
<a href="#">3.1.13</a>		TargetCurrency	<TrgtCcy>	[0..1]	Code
<a href="#">3.1.14</a>		UnitCurrency	<UnitCcy>	[0..1]	Code
<a href="#">3.1.15</a>		ExchangeRate	<XchgRate>	[1..1]	Rate
<a href="#">3.1.16</a>		ContractIdentification	<CtrctId>	[0..1]	Text
<a href="#">3.1.17</a>		QuotationDate	<QtnDt>	[0..1]	DateTime
<a href="#">3.1.18</a>		CounterValueAmount	<CntrValAmt>	[0..1]	
<a href="#">3.1.19</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">3.1.20</a>		CurrencyExchange	<CcyXchg>	[0..1]	
<a href="#">3.1.21</a>		SourceCurrency	<SrcCcy>	[1..1]	Code
<a href="#">3.1.22</a>		TargetCurrency	<TrgtCcy>	[0..1]	Code
<a href="#">3.1.23</a>		UnitCurrency	<UnitCcy>	[0..1]	Code
<a href="#">3.1.24</a>		ExchangeRate	<XchgRate>	[1..1]	Rate
<a href="#">3.1.25</a>		ContractIdentification	<CtrctId>	[0..1]	Text
<a href="#">3.1.26</a>		QuotationDate	<QtnDt>	[0..1]	DateTime
<a href="#">3.1.27</a>		AnnouncedPostingAmount	<AnncdPstngAmt>	[0..1]	
<a href="#">3.1.28</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">3.1.29</a>		CurrencyExchange	<CcyXchg>	[0..1]	
<a href="#">3.1.30</a>		SourceCurrency	<SrcCcy>	[1..1]	Code
<a href="#">3.1.31</a>		TargetCurrency	<TrgtCcy>	[0..1]	Code
<a href="#">3.1.32</a>		UnitCurrency	<UnitCcy>	[0..1]	Code
<a href="#">3.1.33</a>		ExchangeRate	<XchgRate>	[1..1]	Rate
<a href="#">3.1.34</a>		ContractIdentification	<CtrctId>	[0..1]	Text
<a href="#">3.1.35</a>		QuotationDate	<QtnDt>	[0..1]	DateTime
<a href="#">3.1.36</a>		ProprietaryAmount	<PrtryAmt>	[0..*]	
<a href="#">3.1.37</a>		Type	<Tp>	[1..1]	Text
<a href="#">3.1.38</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">3.1.39</a>		CurrencyExchange	<CcyXchg>	[0..1]	
<a href="#">3.1.40</a>		SourceCurrency	<SrcCcy>	[1..1]	Code
<a href="#">3.1.41</a>		TargetCurrency	<TrgtCcy>	[0..1]	Code
<a href="#">3.1.42</a>		UnitCurrency	<UnitCcy>	[0..1]	Code
<a href="#">3.1.43</a>		ExchangeRate	<XchgRate>	[1..1]	Rate
<a href="#">3.1.44</a>		ContractIdentification	<CtrctId>	[0..1]	Text
<a href="#">3.1.45</a>		QuotationDate	<QtnDt>	[0..1]	DateTime



### 3.1.0 InstructedAmount <InstdAmt>

**Presence:** [0..1]

**Definition:** Identifies the amount of money to be moved between the debtor and creditor, before deduction of charges, expressed in the currency as ordered by the initiating party and provides currency exchange information in case the instructed amount and/or currency is/are different from the entry amount and/or currency.

**Type:** This message item is composed of the following **AmountAndCurrencyExchangeDetails3** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>3.1.1</u>		Amount	<Amt>	[1..1]	Amount
<u>3.1.2</u>		CurrencyExchange	<CcyXchg>	[0..1]	

### 3.1.1 Amount <Amt>

**Presence:** [1..1]

Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R7** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R7** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R13** in message definition **BuyInNotificationV02**, **R11** in message definition **BuyInResponseV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R7** in message definition **DefaultFundContributionReportV02**, **R8** in message definition **DefaultFundContributionReportV02**, **R6** in message definition **InterestPaymentStatementV02**, **R7** in message definition **InterestPaymentStatementV02**, **R4** in message definition **MarginReportV02**, **R5** in message definition **MarginReportV02**, **R10** in message definition **NetPositionV02**, **R11** in message definition **NetPositionV02**, **R34** in message definition **SecuritiesTransactionPendingReportV01**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R11** in message definition **SettlementObligationReportV02**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R15** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R15** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**, **R13** in message definition **TradeLegStatementV02**. Please refer to p.25, p.25, p.129, p.129, p.684, p.684, p.658, p.658, p.671, p.671, p.345, p.393, p.452, p.642, p.642, p.430, p.430, p.600, p.600, p.571, p.571, p.743, p.743, p.706, p.706, p.514, p.515, p.488, p.489, p.540, p.540 for additional information.

**Definition:** Amount of money to be moved between the debtor and creditor, before deduction of charges, expressed in the currency as ordered by the initiating party.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

ActiveOrHistoricCurrencyCode

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

**3.1.2 CurrencyExchange <CcyXchg>****Presence:** [0..1]**Definition:** Set of elements used to provide details on the currency exchange.**Type:** This message item is composed of the following *CurrencyExchange5* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">3.1.3</a>		SourceCurrency	<SrcCcy>	[1..1]	Code
<a href="#">3.1.4</a>		TargetCurrency	<TrgtCcy>	[0..1]	Code
<a href="#">3.1.5</a>		UnitCurrency	<UnitCcy>	[0..1]	Code
<a href="#">3.1.6</a>		ExchangeRate	<XchgRate>	[1..1]	Rate
<a href="#">3.1.7</a>		ContractIdentification	<CtrctId>	[0..1]	Text
<a href="#">3.1.8</a>		QuotationDate	<QtnDt>	[0..1]	DateTime

**3.1.3 SourceCurrency <SrcCcy>****Presence:** [1..1]

Impacted by **R4** in message definition *BankToCustomerAccountReportV02*, **R4** in message definition *BankToCustomerStatementV02*, **R2** in message definition *BuyInConfirmationV02*, **R10** in message definition *BuyInNotificationV02*, **R8** in message definition *BuyInResponseV02*, **R11** in message definition *CollateralProposalV02*, **R12** in message definition *CollateralSubstitutionRequestV02*, **R11** in message definition *CollateralValuationReportV01*, **R8** in message definition *DefaultFundContributionReportV02*, **R7** in message definition *InterestPaymentStatementV02*, **R5** in message definition *MarginReportV02*, **R11** in message definition *NetPositionV02*, **R35** in message definition *SecuritiesTransactionPendingReportV01*, **R12** in message definition *SettlementObligationReportV02*, **R14** in message definition *TradeLegNotificationCancellationV02*, **R14** in message definition *TradeLegNotificationV02*, **R12** in message definition *TradeLegStatementV02*. Please refer to p.25, p.129, p.684, p.658, p.671, p.345, p.393, p.452, p.642, p.430, p.600, p.571, p.743, p.706, p.514, p.488, p.540 for additional information.

**Definition:** Currency from which an amount is to be converted in a currency conversion.**Data Type:** ActiveOrHistoricCurrencyCode**Format:** [A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

### 3.1.4 TargetCurrency <TrgtCcy>

**Presence:** [0..1]

Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R8** in message definition **DefaultFundContributionReportV02**, **R7** in message definition **InterestPaymentStatementV02**, **R5** in message definition **MarginReportV02**, **R11** in message definition **NetPositionV02**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**. Please refer to p.25, p.129, p.684, p.658, p.671, p.345, p.393, p.452, p.642, p.430, p.600, p.571, p.743, p.706, p.514, p.488, p.540 for additional information.

**Definition:** Currency into which an amount is to be converted in a currency conversion.

**Data Type:** ActiveOrHistoricCurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

### 3.1.5 UnitCurrency <UnitCcy>

**Presence:** [0..1]

Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R8** in message definition **DefaultFundContributionReportV02**, **R7** in message definition **InterestPaymentStatementV02**, **R5** in message definition **MarginReportV02**, **R11** in message definition **NetPositionV02**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**. Please refer to p.25, p.129, p.684, p.658, p.671, p.345, p.393, p.452, p.642, p.430, p.600, p.571, p.743, p.706, p.514, p.488, p.540 for additional information.

**Definition:** Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

**Data Type:** ActiveOrHistoricCurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

### 3.1.6 ExchangeRate <XchgRate>

**Synonym(s):** :92A::EXCH (ISO 15022)

**Presence:** [1..1]

**Definition:** Factor used to convert 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).

**Data Type:** BaseOneRate

**Format:** fractionDigits: 10  
totalDigits: 11

### 3.1.7 ContractIdentification <CtrctId>

**Presence:** [0..1]

**Definition:** Unique identification to unambiguously identify the foreign exchange contract.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 3.1.8 QuotationDate <QtnDt>

**Presence:** [0..1]

**Definition:** Date and time at which an exchange rate is quoted.

**Data Type:** ISODatetime

### 3.1.9 TransactionAmount <TxAmt>

**Presence:** [0..1]

**Definition:** Amount of the underlying transaction.

**Type:** This message item is composed of the following *AmountAndCurrencyExchangeDetails3* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>3.1.10</u>		Amount	<Amt>	[1..1]	Amount
<u>3.1.11</u>		CurrencyExchange	<CcyXchg>	[0..1]	

#### 3.1.10 Amount <Amt>

**Presence:** [1..1]

Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R7** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R7** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R13** in message definition **BuyInNotificationV02**, **R11** in message definition **BuyInResponseV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R7** in message definition **DefaultFundContributionReportV02**, **R8** in message definition **DefaultFundContributionReportV02**, **R6** in message definition **InterestPaymentStatementV02**, **R7** in message definition **InterestPaymentStatementV02**, **R4** in message definition **MarginReportV02**, **R5** in message definition **MarginReportV02**, **R10** in message definition **NetPositionV02**, **R11** in message definition **NetPositionV02**, **R34** in message definition **SecuritiesTransactionPendingReportV01**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R11** in message definition **SettlementObligationReportV02**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R15** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R15** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**, **R13** in message definition **TradeLegStatementV02**. Please refer to p.25, p.25, p.129, p.129, p.684, p.684, p.658, p.658, p.671, p.671, p.345, p.393, p.452, p.642, p.642, p.430, p.430, p.600, p.600, p.571, p.571, p.743, p.743, p.706, p.706, p.514, p.515, p.488, p.489, p.540, p.540 for additional information.

**Definition:** Amount of money to be moved between the debtor and creditor, before deduction of charges, expressed in the currency as ordered by the initiating party.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency** (**Ccy**) which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

### 3.1.11 CurrencyExchange <CcyXchg>

**Presence:** [0..1]

**Definition:** Set of elements used to provide details on the currency exchange.

**Type:** This message item is composed of the following **CurrencyExchange5** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">3.1.12</a>		SourceCurrency	<SrcCcy>	[1..1]	Code
<a href="#">3.1.13</a>		TargetCurrency	<TrgtCcy>	[0..1]	Code
<a href="#">3.1.14</a>		UnitCurrency	<UnitCcy>	[0..1]	Code
<a href="#">3.1.15</a>		ExchangeRate	<XchgRate>	[1..1]	Rate
<a href="#">3.1.16</a>		ContractIdentification	<CtrctId>	[0..1]	Text
<a href="#">3.1.17</a>		QuotationDate	<QtnDt>	[0..1]	DateTime

### 3.1.12 SourceCurrency <SrcCcy>

**Presence:** [1..1]

Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R8** in message definition **DefaultFundContributionReportV02**, **R7** in message definition **InterestPaymentStatementV02**, **R5** in message definition **MarginReportV02**, **R11** in message definition **NetPositionV02**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**. Please refer to p.25, p.129, p.684, p.658, p.671, p.345, p.393, p.452, p.642, p.430, p.600, p.571, p.743, p.706, p.514, p.488, p.540 for additional information.

**Definition:** Currency from which an amount is to be converted in a currency conversion.

**Data Type:** ActiveOrHistoricCurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.  
(Fatal) Error Code: Sw.Stds.D00006

### 3.1.13 TargetCurrency <TrgtCcy>

**Presence:** [0..1]

Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R8** in message definition **DefaultFundContributionReportV02**, **R7** in message definition **InterestPaymentStatementV02**, **R5** in message definition **MarginReportV02**, **R11** in message definition **NetPositionV02**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**. Please refer to p.25, p.129, p.684, p.658, p.671, p.345, p.393, p.452, p.642, p.430, p.600, p.571, p.743, p.706, p.514, p.488, p.540 for additional information.

**Definition:** Currency into which an amount is to be converted in a currency conversion.

**Data Type:** ActiveOrHistoricCurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

### 3.1.14 UnitCurrency <UnitCcy>

**Presence:** [0..1]

*Impacted by R4 in message definition BankToCustomerAccountReportV02, R4 in message definition BankToCustomerStatementV02, R2 in message definition BuyInConfirmationV02, R10 in message definition BuyInNotificationV02, R8 in message definition BuyInResponseV02, R11 in message definition CollateralProposalV02, R12 in message definition CollateralSubstitutionRequestV02, R11 in message definition CollateralValuationReportV01, R8 in message definition DefaultFundContributionReportV02, R7 in message definition InterestPaymentStatementV02, R5 in message definition MarginReportV02, R11 in message definition NetPositionV02, R35 in message definition SecuritiesTransactionPendingReportV01, R12 in message definition SettlementObligationReportV02, R14 in message definition TradeLegNotificationCancellationV02, R14 in message definition TradeLegNotificationV02, R12 in message definition TradeLegStatementV02. Please refer to p.25, p.129, p.684, p.658, p.671, p.345, p.393, p.452, p.642, p.430, p.600, p.571, p.743, p.706, p.514, p.488, p.540 for additional information.*

**Definition:** Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

**Data Type:** ActiveOrHistoricCurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

### 3.1.15 ExchangeRate <XchgRate>

**Synonym(s):** :92A::EXCH (ISO 15022)

**Presence:** [1..1]

**Definition:** Factor used to convert 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).

**Data Type:** BaseOneRate

**Format:** fractionDigits: 10  
totalDigits: 11

### 3.1.16 ContractIdentification <CtrctId>

**Presence:** [0..1]

**Definition:** Unique identification to unambiguously identify the foreign exchange contract.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 3.1.17 QuotationDate <QtnDt>

**Presence:** [0..1]

**Definition:** Date and time at which an exchange rate is quoted.

**Data Type:** ISODatetime

### 3.1.18 CounterValueAmount <CntrValAmt>

**Presence:** [0..1]

**Definition:** Set of elements used to provide the countervalue amount and currency exchange information.

Usage: This can be either the counter amount quoted in an FX deal, or the result of the currency information applied to an instructed amount, before deduction of charges.

**Type:** This message item is composed of the following *AmountAndCurrencyExchangeDetails3* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">3.1.19</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">3.1.20</a>		CurrencyExchange	<CcyXchg>	[0..1]	

### 3.1.19 Amount <Amt>

**Presence:** [1..1]

Impacted by **R4** in message definition *BankToCustomerAccountReportV02*, **R7** in message definition *BankToCustomerAccountReportV02*, **R4** in message definition *BankToCustomerStatementV02*, **R7** in message definition *BankToCustomerStatementV02*, **R2** in message definition *BuyInConfirmationV02*, **R4** in message definition *BuyInConfirmationV02*, **R10** in message definition *BuyInNotificationV02*, **R13** in message definition *BuyInNotificationV02*, **R11** in message definition *BuyInResponseV02*, **R8** in message definition *BuyInResponseV02*, **R11** in message definition *CollateralProposalV02*, **R12** in message definition *CollateralSubstitutionRequestV02*, **R11** in message definition *CollateralValuationReportV01*, **R7** in message definition *DefaultFundContributionReportV02*, **R8** in message definition *DefaultFundContributionReportV02*, **R6** in message definition *InterestPaymentStatementV02*, **R7** in message definition *InterestPaymentStatementV02*, **R4** in message definition *MarginReportV02*, **R5** in message definition *MarginReportV02*, **R10** in message definition *NetPositionV02*, **R11** in message definition *NetPositionV02*, **R34** in message definition *SecuritiesTransactionPendingReportV01*, **R35** in message definition *SecuritiesTransactionPendingReportV01*, **R11** in message definition *SettlementObligationReportV02*, **R12** in message definition *SettlementObligationReportV02*, **R14** in message definition *TradeLegNotificationCancellationV02*, **R15** in message definition *TradeLegNotificationCancellationV02*, **R14** in message definition *TradeLegNotificationV02*, **R15** in message definition *TradeLegNotificationV02*, **R12** in message definition *TradeLegStatementV02*, **R13** in message definition *TradeLegStatementV02*. Please refer to p.25, p.25, p.129, p.129, p.684, p.684, p.658, p.658, p.671, p.671, p.345, p.393, p.452, p.642, p.642, p.430, p.430, p.600, p.600, p.571, p.571, p.743, p.743, p.706, p.706, p.514, p.515, p.488, p.489, p.540, p.540 for additional information.

**Definition:** Amount of money to be moved between the debtor and creditor, before deduction of charges, expressed in the currency as ordered by the initiating party.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by *ActiveOrHistoricCurrencyCode*.



**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

**3.1.20 CurrencyExchange <CcyXchg>****Presence:** [0..1]**Definition:** Set of elements used to provide details on the currency exchange.**Type:** This message item is composed of the following *CurrencyExchange5* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">3.1.21</a>		SourceCurrency	<SrcCcy>	[1..1]	Code
<a href="#">3.1.22</a>		TargetCurrency	<TrgtCcy>	[0..1]	Code
<a href="#">3.1.23</a>		UnitCurrency	<UnitCcy>	[0..1]	Code
<a href="#">3.1.24</a>		ExchangeRate	<XchgRate>	[1..1]	Rate
<a href="#">3.1.25</a>		ContractIdentification	<CtrctId>	[0..1]	Text
<a href="#">3.1.26</a>		QuotationDate	<QtnDt>	[0..1]	DateTime

**3.1.21 SourceCurrency <SrcCcy>****Presence:** [1..1]

Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R8** in message definition **DefaultFundContributionReportV02**, **R7** in message definition **InterestPaymentStatementV02**, **R5** in message definition **MarginReportV02**, **R11** in message definition **NetPositionV02**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**. Please refer to p.25, p.129, p.684, p.658, p.671, p.345, p.393, p.452, p.642, p.430, p.600, p.571, p.743, p.706, p.514, p.488, p.540 for additional information.

**Definition:** Currency from which an amount is to be converted in a currency conversion.

**Data Type:** ActiveOrHistoricCurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

### 3.1.22 TargetCurrency <TrgtCcy>

**Presence:** [0..1]

Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R8** in message definition **DefaultFundContributionReportV02**, **R7** in message definition **InterestPaymentStatementV02**, **R5** in message definition **MarginReportV02**, **R11** in message definition **NetPositionV02**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**. Please refer to p.25, p.129, p.684, p.658, p.671, p.345, p.393, p.452, p.642, p.430, p.600, p.571, p.743, p.706, p.514, p.488, p.540 for additional information.

**Definition:** Currency into which an amount is to be converted in a currency conversion.

**Data Type:** ActiveOrHistoricCurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

### 3.1.23 UnitCurrency <UnitCcy>

**Presence:** [0..1]

Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R8** in message definition **DefaultFundContributionReportV02**, **R7** in message definition **InterestPaymentStatementV02**, **R5** in message definition **MarginReportV02**, **R11** in message definition **NetPositionV02**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**. Please refer to p.25, p.129, p.684, p.658, p.671, p.345, p.393, p.452, p.642, p.430, p.600, p.571, p.743, p.706, p.514, p.488, p.540 for additional information.

**Definition:** Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

**Data Type:** ActiveOrHistoricCurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.  
(Fatal) Error Code: Sw.Stds.D00006

### 3.1.24 ExchangeRate <XchgRate>

**Synonym(s):** :92A::EXCH (ISO 15022)

**Presence:** [1..1]

**Definition:** Factor used to convert 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).

**Data Type:** BaseOneRate

**Format:** fractionDigits: 10  
totalDigits: 11

### 3.1.25 ContractIdentification <CtrctId>

**Presence:** [0..1]

**Definition:** Unique identification to unambiguously identify the foreign exchange contract.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 3.1.26 QuotationDate <QtnDt>

**Presence:** [0..1]

**Definition:** Date and time at which an exchange rate is quoted.

**Data Type:** ISODatetime

### 3.1.27 AnnouncedPostingAmount <AnncdPstngAmt>

**Presence:** [0..1]

**Definition:** Amount of money, based on terms of corporate action event and balance of underlying securities, entitled to/from the account owner.

In some situations, this amount may alternatively be called entitled amount.

**Type:** This message item is composed of the following *AmountAndCurrencyExchangeDetails3* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">3.1.28</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">3.1.29</a>		CurrencyExchange	<CcyXchg>	[0..1]	

### 3.1.28 Amount <Amt>

**Presence:** [1..1]

Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R7** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R7** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R13** in message definition **BuyInNotificationV02**, **R11** in message definition **BuyInResponseV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R7** in message definition **DefaultFundContributionReportV02**, **R8** in message definition **DefaultFundContributionReportV02**, **R6** in message definition **InterestPaymentStatementV02**, **R7** in message definition **InterestPaymentStatementV02**, **R4** in message definition **MarginReportV02**, **R5** in message definition **MarginReportV02**, **R10** in message definition **NetPositionV02**, **R11** in message definition **NetPositionV02**, **R34** in message definition **SecuritiesTransactionPendingReportV01**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R11** in message definition **SettlementObligationReportV02**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R15** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R15** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**, **R13** in message definition **TradeLegStatementV02**. Please refer to p.25, p.25, p.129, p.129, p.684, p.684, p.658, p.658, p.671, p.671, p.345, p.393, p.452, p.642, p.642, p.430, p.430, p.600, p.600, p.571, p.571, p.743, p.743, p.706, p.706, p.514, p.515, p.488, p.489, p.540, p.540 for additional information.

**Definition:** Amount of money to be moved between the debtor and creditor, before deduction of charges, expressed in the currency as ordered by the initiating party.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency** (**Ccy**) which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

### 3.1.29 CurrencyExchange <CcyXchg>

**Presence:** [0..1]

**Definition:** Set of elements used to provide details on the currency exchange.

**Type:** This message item is composed of the following **CurrencyExchange5** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">3.1.30</a>		SourceCurrency	<SrcCcy>	[1..1]	Code
<a href="#">3.1.31</a>		TargetCurrency	<TrgtCcy>	[0..1]	Code
<a href="#">3.1.32</a>		UnitCurrency	<UnitCcy>	[0..1]	Code
<a href="#">3.1.33</a>		ExchangeRate	<XchgRate>	[1..1]	Rate
<a href="#">3.1.34</a>		ContractIdentification	<CtrctId>	[0..1]	Text
<a href="#">3.1.35</a>		QuotationDate	<QtnDt>	[0..1]	DateTime

### 3.1.30 SourceCurrency <SrcCcy>

**Presence:** [1..1]

Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R8** in message definition **DefaultFundContributionReportV02**, **R7** in message definition **InterestPaymentStatementV02**, **R5** in message definition **MarginReportV02**, **R11** in message definition **NetPositionV02**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**. Please refer to p.25, p.129, p.684, p.658, p.671, p.345, p.393, p.452, p.642, p.430, p.600, p.571, p.743, p.706, p.514, p.488, p.540 for additional information.

**Definition:** Currency from which an amount is to be converted in a currency conversion.

**Data Type:** ActiveOrHistoricCurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.  
(Fatal) Error Code: Sw.Stds.D00006

### 3.1.31 TargetCurrency <TrgtCcy>

**Presence:** [0..1]

Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R8** in message definition **DefaultFundContributionReportV02**, **R7** in message definition **InterestPaymentStatementV02**, **R5** in message definition **MarginReportV02**, **R11** in message definition **NetPositionV02**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**. Please refer to p.25, p.129, p.684, p.658, p.671, p.345, p.393, p.452, p.642, p.430, p.600, p.571, p.743, p.706, p.514, p.488, p.540 for additional information.

**Definition:** Currency into which an amount is to be converted in a currency conversion.

**Data Type:** ActiveOrHistoricCurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.  
(Fatal) Error Code: Sw.Stds.D00006

### 3.1.32 UnitCurrency <UnitCcy>

**Presence:** [0..1]

Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R8** in message definition **DefaultFundContributionReportV02**, **R7** in message definition **InterestPaymentStatementV02**, **R5** in message definition **MarginReportV02**, **R11** in message definition **NetPositionV02**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**. Please refer to p.25, p.129, p.684, p.658, p.671, p.345, p.393, p.452, p.642, p.430, p.600, p.571, p.743, p.706, p.514, p.488, p.540 for additional information.

**Definition:** Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

**Data Type:** ActiveOrHistoricCurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.  
(Fatal) Error Code: Sw.Stds.D00006

### 3.1.33 ExchangeRate <XchgRate>

**Synonym(s):** :92A::EXCH (ISO 15022)

**Presence:** [1..1]

**Definition:** Factor used to convert 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).

**Data Type:** BaseOneRate

**Format:** fractionDigits: 10  
totalDigits: 11

### 3.1.34 ContractIdentification <CtrctId>

**Presence:** [0..1]

**Definition:** Unique identification to unambiguously identify the foreign exchange contract.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 3.1.35 QuotationDate <QtnDt>

**Presence:** [0..1]

**Definition:** Date and time at which an exchange rate is quoted.

**Data Type:** ISODatetime

### 3.1.36 ProprietaryAmount <PrtryAmt>

**Presence:** [0..\*]

**Definition:** Set of elements used to provide information on the original amount and currency exchange.

**Type:** This message item is composed of the following *AmountAndCurrencyExchangeDetails4* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">3.1.37</a>		Type	<Tp>	[1..1]	Text
<a href="#">3.1.38</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">3.1.39</a>		CurrencyExchange	<CcyXchg>	[0..1]	

### 3.1.37 Type <Tp>

**Presence:** [1..1]

**Definition:** Specifies the type of amount.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 3.1.38 Amount <Amt>

**Presence:** [1..1]

Impacted by **R4** in message definition *BankToCustomerAccountReportV02*, **R7** in message definition *BankToCustomerAccountReportV02*, **R4** in message definition *BankToCustomerStatementV02*, **R7** in message definition *BankToCustomerStatementV02*, **R2** in message definition *BuyInConfirmationV02*, **R4** in message definition *BuyInConfirmationV02*, **R10** in message definition *BuyInNotificationV02*, **R13** in message definition *BuyInNotificationV02*, **R11** in message definition *BuyInResponseV02*, **R8** in message definition *BuyInResponseV02*, **R11** in message definition *CollateralProposalV02*, **R12** in message definition *CollateralSubstitutionRequestV02*, **R11** in message definition *CollateralValuationReportV01*, **R7** in message definition *DefaultFundContributionReportV02*, **R8** in message definition *DefaultFundContributionReportV02*, **R6** in message definition *InterestPaymentStatementV02*, **R7** in message definition *InterestPaymentStatementV02*, **R4** in message definition *MarginReportV02*, **R5** in message definition *MarginReportV02*, **R10** in message definition *NetPositionV02*, **R11** in message definition *NetPositionV02*, **R34** in message definition *SecuritiesTransactionPendingReportV01*, **R35** in message definition *SecuritiesTransactionPendingReportV01*, **R11** in message definition *SettlementObligationReportV02*, **R12** in message definition *SettlementObligationReportV02*, **R14** in message definition *TradeLegNotificationCancellationV02*, **R15** in message definition *TradeLegNotificationCancellationV02*, **R14** in message definition *TradeLegNotificationV02*, **R15** in message definition *TradeLegNotificationV02*, **R12** in message definition *TradeLegStatementV02*, **R13** in message definition *TradeLegStatementV02*. Please refer to p.25, p.25, p.129, p.129, p.684, p.684, p.658, p.658, p.671, p.671, p.345, p.393, p.452, p.642, p.642, p.430, p.430, p.600, p.600, p.571, p.571, p.743, p.743, p.706, p.706, p.514, p.515, p.488, p.489, p.540, p.540 for additional information.

**Definition:** Amount of money to be exchanged against another amount of money in the counter currency.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

### 3.1.39 CurrencyExchange <CcyXchg>

**Presence:** [0..1]

**Definition:** Set of elements used to provide details on the currency exchange.

**Type:** This message item is composed of the following **CurrencyExchange5** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">3.1.40</a>		SourceCurrency	<SrcCcy>	[1..1]	Code
<a href="#">3.1.41</a>		TargetCurrency	<TrgtCcy>	[0..1]	Code
<a href="#">3.1.42</a>		UnitCurrency	<UnitCcy>	[0..1]	Code
<a href="#">3.1.43</a>		ExchangeRate	<XchgRate>	[1..1]	Rate
<a href="#">3.1.44</a>		ContractIdentification	<CtrctId>	[0..1]	Text
<a href="#">3.1.45</a>		QuotationDate	<QtnDt>	[0..1]	DateTime

### 3.1.40 SourceCurrency <SrcCcy>

**Presence:** [1..1]



Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R8** in message definition **DefaultFundContributionReportV02**, **R7** in message definition **InterestPaymentStatementV02**, **R5** in message definition **MarginReportV02**, **R11** in message definition **NetPositionV02**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**. Please refer to p.25, p.129, p.684, p.658, p.671, p.345, p.393, p.452, p.642, p.430, p.600, p.571, p.743, p.706, p.514, p.488, p.540 for additional information.

**Definition:** Currency from which an amount is to be converted in a currency conversion.

**Data Type:** ActiveOrHistoricCurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

### 3.1.41 TargetCurrency <TrgtCcy>

**Presence:** [0..1]

Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R8** in message definition **DefaultFundContributionReportV02**, **R7** in message definition **InterestPaymentStatementV02**, **R5** in message definition **MarginReportV02**, **R11** in message definition **NetPositionV02**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**. Please refer to p.25, p.129, p.684, p.658, p.671, p.345, p.393, p.452, p.642, p.430, p.600, p.571, p.743, p.706, p.514, p.488, p.540 for additional information.

**Definition:** Currency into which an amount is to be converted in a currency conversion.

**Data Type:** ActiveOrHistoricCurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

### 3.1.42 UnitCurrency <UnitCcy>

**Presence:** [0..1]

Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R8** in message definition **DefaultFundContributionReportV02**, **R7** in message definition **InterestPaymentStatementV02**, **R5** in message definition **MarginReportV02**, **R11** in message definition **NetPositionV02**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**. Please refer to p.25, p.129, p.684, p.658, p.671, p.345, p.393, p.452, p.642, p.430, p.600, p.571, p.743, p.706, p.514, p.488, p.540 for additional information.

**Definition:** Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

**Data Type:** ActiveOrHistoricCurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.  
(Fatal) Error Code: Sw.Stds.D00006

### 3.1.43 ExchangeRate <XchgRate>

**Synonym(s):** :92A::EXCH (ISO 15022)

**Presence:** [1..1]

**Definition:** Factor used to convert 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).

**Data Type:** BaseOneRate

**Format:** fractionDigits: 10  
totalDigits: 11

### 3.1.44 ContractIdentification <CtrctId>

**Presence:** [0..1]

**Definition:** Unique identification to unambiguously identify the foreign exchange contract.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 3.1.45 QuotationDate <QtnDt>

**Presence:** [0..1]

**Definition:** Date and time at which an exchange rate is quoted.

**Data Type:** ISODateTime

### 3.2 AmountAndDirection27 ☒

**AmountAndDirection27** is used in message definition **BuyInConfirmationV02** p.683, p.683, message definition **BuyInNotificationV02** p.656, p.656, message definition **BuyInResponseV02** p.669, p.669, message definition **SettlementObligationReportV02** p.702, p.703, message definition **TradeLegNotificationCancellationV02** p.512, message definition **TradeLegNotificationV02** p.486, message definition **TradeLegStatementV02** p.538.

**Definition:** Amount of money debited or credited on the books of an account servicer.

**Type:** The following **AmountAndDirection27** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>3.2.0</u>		Amount	<Amt>	[1..1]	Amount
<u>3.2.1</u>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code
<u>3.2.2</u>		OriginalCurrencyAndOrderedAmount	<OrgnlCcyAndOrdrdAmt>	[0..1]	Amount
<u>3.2.3</u>		ForeignExchangeDetails	<FXDtls>	[0..1]	
<u>3.2.4</u>		UnitCurrency	<UnitCcy>	[1..1]	Code
<u>3.2.5</u>		QuotedCurrency	<QtdCcy>	[1..1]	Code
<u>3.2.6</u>		ExchangeRate	<XchgRate>	[1..1]	Rate
<u>3.2.7</u>		ResultingAmount	<RsltgtAmt>	[1..1]	Amount

#### 3.2.0 Amount <Amt>

**Synonym(s):** :19a: (ISO 15022)

**Presence:** [1..1]

Impacted by **R10** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInNotificationV02**, **R12** in message definition **BuyInNotificationV02**, **R10** in message definition **BuyInResponseV02**, **R9** in message definition **BuyInResponseV02**, **R4** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionResponseV02**, **R7** in message definition **CollateralSubstitutionResponseV02**, **R4** in message definition **CollateralValuationReportV01**, **R5** in message definition **CollateralValuationReportV01**, **R4** in message definition **DefaultFundContributionReportV02**, **R5** in message definition **DefaultFundContributionReportV02**, **R4** in message definition **InterestPaymentStatementV02**, **R5** in message definition **InterestPaymentStatementV02**, **R4** in message definition **MarginCallRequestV02**, **R5** in message definition **MarginCallRequestV02**, **R4** in message definition **MarginCallResponseV02**, **R5** in message definition **MarginCallResponseV02**, **R6** in message definition **MarginReportV02**, **R7** in message definition **MarginReportV02**, **R32** in message definition **SecuritiesTransactionPendingReportV01**, **R33** in message definition **SecuritiesTransactionPendingReportV01**, **R10** in message definition **SettlementObligationReportV02**, **R9** in message definition **SettlementObligationReportV02**, **R18** in message definition **TradeLegNotificationCancellationV02**, **R19** in message definition **TradeLegNotificationCancellationV02**, **R18** in message definition **TradeLegNotificationV02**, **R19** in message definition **TradeLegNotificationV02**, **R16** in message definition **TradeLegStatementV02**, **R17** in message definition **TradeLegStatementV02**. Please refer to p.685, p.685, p.658, p.658, p.671, p.671, p.343, p.344, p.392, p.392, p.410, p.410, p.451, p.451, p.642, p.642, p.430, p.430, p.232, p.232, p.287, p.287, p.600, p.600, p.743, p.743, p.706, p.705, p.515, p.515, p.489, p.489, p.541, p.541 for additional information.

**Definition:** Amount of money in the cash entry.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

### 3.2.1 CreditDebitIndicator <CdtDbtInd>

**Synonym(s):** :19A::4!c\[\[N] (ISO 15022)

**Presence:** [0..1]

**Definition:** Indicates whether an entry is a credit or a debit.

**Data Type:** Code

*When this message item is present, one of the following **CreditDebitCode** values must be used:*

Code	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

### 3.2.2 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

**Synonym(s):** :19A::OCMT (ISO 15022)

**Presence:** [0..1]

Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R7** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R7** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R13** in message definition **BuyInNotificationV02**, **R11** in message definition **BuyInResponseV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R7** in message definition **DefaultFundContributionReportV02**, **R8** in message definition **DefaultFundContributionReportV02**, **R6** in message definition **InterestPaymentStatementV02**, **R7** in message definition **InterestPaymentStatementV02**, **R4** in message definition **MarginReportV02**, **R5** in message definition **MarginReportV02**, **R10** in message definition **NetPositionV02**, **R11** in message definition **NetPositionV02**, **R34** in message definition **SecuritiesTransactionPendingReportV01**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R11** in message definition **SettlementObligationReportV02**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R15** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R15** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**, **R13** in message definition **TradeLegStatementV02**. Please refer to p.25, p.25, p.129, p.129, p.684, p.684, p.658, p.658, p.671, p.671, p.345, p.393, p.452, p.642, p.642, p.430, p.430, p.600, p.600, p.571, p.571, p.743, p.743, p.706, p.706, p.514, p.515, p.488, p.489, p.540, p.540 for additional information.

**Definition:** Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

### 3.2.3 ForeignExchangeDetails <FXDtIs>

**Synonym(s):** :92B::EXCH (ISO 15022)

**Presence:** [0..1]

**Definition:** Information needed to process a currency exchange or conversion.

**Type:** This message item is composed of the following **ForeignExchangeTerms17** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">3.2.4</a>		UnitCurrency	<UnitCcy>	[1..1]	Code
<a href="#">3.2.5</a>		QuotedCurrency	<QtdCcy>	[1..1]	Code
<a href="#">3.2.6</a>		ExchangeRate	<XchgRate>	[1..1]	Rate
<a href="#">3.2.7</a>		ResultingAmount	<RsltgAmt>	[1..1]	Amount

### 3.2.4 UnitCurrency <UnitCcy>

**Synonym(s):** :92B::EXCH//3!a (ISO 15022)

**Presence:** [1..1]

Impacted by **R11** in message definition **BuyInConfirmationV02**, **R12** in message definition **BuyInNotificationV02**, **R10** in message definition **BuyInResponseV02**, **R5** in message definition **CollateralProposalV02**, **R6** in message definition **CollateralSubstitutionRequestV02**, **R7** in message definition **CollateralSubstitutionResponseV02**, **R5** in message definition **CollateralValuationReportV01**, **R5** in message definition **DefaultFundContributionReportV02**, **R5** in message definition **InterestPaymentStatementV02**, **R5** in message definition **MarginCallRequestV02**, **R5** in message definition **MarginCallResponseV02**, **R7** in message definition **MarginReportV02**, **R33** in message definition **SecuritiesTransactionPendingReportV01**, **R10** in message definition **SettlementObligationReportV02**, **R19** in message definition **TradeLegNotificationCancellationV02**, **R19** in message definition **TradeLegNotificationV02**, **R17** in message definition **TradeLegStatementV02**. Please refer to p.685, p.658, p.671, p.344, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.600, p.743, p.706, p.515, p.489, p.541 for additional information.

**Definition:** Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxUSD, the unit currency is GBP.

**Data Type:** ActiveCurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.  
(Fatal) Error Code: Sw.Stds.D00005

### 3.2.5 QuotedCurrency <QtdCcy>

**Synonym(s):** :92B::EXCH//3!a/3!a (ISO 15022)

**Presence:** [1..1]

Impacted by **R11** in message definition **BuyInConfirmationV02**, **R12** in message definition **BuyInNotificationV02**, **R10** in message definition **BuyInResponseV02**, **R5** in message definition **CollateralProposalV02**, **R6** in message definition **CollateralSubstitutionRequestV02**, **R7** in message definition **CollateralSubstitutionResponseV02**, **R5** in message definition **CollateralValuationReportV01**, **R5** in message definition **DefaultFundContributionReportV02**, **R5** in message definition **InterestPaymentStatementV02**, **R5** in message definition **MarginCallRequestV02**, **R5** in message definition **MarginCallResponseV02**, **R7** in message definition **MarginReportV02**, **R33** in message definition **SecuritiesTransactionPendingReportV01**, **R10** in message definition **SettlementObligationReportV02**, **R19** in message definition **TradeLegNotificationCancellationV02**, **R19** in message definition **TradeLegNotificationV02**, **R17** in message definition **TradeLegStatementV02**. Please refer to p.685, p.658, p.671, p.344, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.600, p.743, p.706, p.515, p.489, p.541 for additional information.

**Definition:** Currency into which the base currency is converted, in a currency exchange.

**Data Type:** ActiveCurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.  
(Fatal) Error Code: Sw.Stds.D00005

### 3.2.6 ExchangeRate <XchgRate>

**Synonym(s):** :92A::EXCH (ISO 15022)

**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).

**Data Type:** BaseOneRate

**Format:** fractionDigits: 10  
totalDigits: 11

### 3.2.7 ResultingAmount <RsltAmt>

**Synonym(s):** :19B::RESU (ISO 15022)

**Presence:** [1..1]

*Impacted by R10 in message definition BuyInConfirmationV02, R11 in message definition BuyInConfirmationV02, R11 in message definition BuyInNotificationV02, R12 in message definition BuyInNotificationV02, R10 in message definition BuyInResponseV02, R9 in message definition BuyInResponseV02, R4 in message definition CollateralProposalV02, R5 in message definition CollateralProposalV02, R5 in message definition CollateralSubstitutionRequestV02, R6 in message definition CollateralSubstitutionRequestV02, R6 in message definition CollateralSubstitutionResponseV02, R7 in message definition CollateralSubstitutionResponseV02, R4 in message definition CollateralValuationReportV01, R5 in message definition CollateralValuationReportV01, R4 in message definition DefaultFundContributionReportV02, R5 in message definition DefaultFundContributionReportV02, R4 in message definition InterestPaymentStatementV02, R5 in message definition InterestPaymentStatementV02, R4 in message definition MarginCallRequestV02, R5 in message definition MarginCallRequestV02, R4 in message definition MarginCallResponseV02, R5 in message definition MarginCallResponseV02, R6 in message definition MarginReportV02, R7 in message definition MarginReportV02, R32 in message definition SecuritiesTransactionPendingReportV01, R33 in message definition SecuritiesTransactionPendingReportV01, R10 in message definition SettlementObligationReportV02, R9 in message definition SettlementObligationReportV02, R18 in message definition TradeLegNotificationCancellationV02, R19 in message definition TradeLegNotificationCancellationV02, R18 in message definition TradeLegNotificationV02, R19 in message definition TradeLegNotificationV02, R16 in message definition TradeLegStatementV02, R17 in message definition TradeLegStatementV02. Please refer to p.685, p.685, p.658, p.658, p.671, p.671, p.343, p.344, p.392, p.392, p.410, p.410, p.451, p.451, p.642, p.642, p.430, p.430, p.232, p.232, p.287, p.287, p.600, p.600, p.743, p.743, p.706, p.705, p.515, p.515, p.489, p.489, p.541, p.541 for additional information.*

**Definition:** Counter value of a foreign exchange conversion.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

**3.3 AmountAndDirection8** ☒

*AmountAndDirection8* is used in message definition *SecuritiesTransactionPendingReportV01* p.734, p.736.

**Definition:** Amount of money debited or credited on the books of an account servicer.

**Type:** The following *AmountAndDirection8* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>3.3.0</u>		Amount	<Amt>	[1..1]	Amount
<u>3.3.1</u>		CreditDebitIndicator	<CdtDbtInd>	[1..1]	Code
<u>3.3.2</u>		OriginalCurrencyAndOrderedAmount	<OrgnlCcyAndOrdrdAmt>	[0..1]	Amount

**Rule(s): CoexistenceAmountRule**

During ISO 15022 – 20022 coexistence, Amount length must not be greater than 15, including the decimal point.

**3.3.0 Amount** <Amt>

**Synonym(s):** :19a: (ISO 15022)

**Presence:** [1..1]



Impacted by **R10** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInNotificationV02**, **R12** in message definition **BuyInNotificationV02**, **R10** in message definition **BuyInResponseV02**, **R9** in message definition **BuyInResponseV02**, **R4** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionResponseV02**, **R7** in message definition **CollateralSubstitutionResponseV02**, **R4** in message definition **CollateralValuationReportV01**, **R5** in message definition **CollateralValuationReportV01**, **R4** in message definition **DefaultFundContributionReportV02**, **R5** in message definition **DefaultFundContributionReportV02**, **R4** in message definition **InterestPaymentStatementV02**, **R5** in message definition **InterestPaymentStatementV02**, **R4** in message definition **MarginCallRequestV02**, **R5** in message definition **MarginCallRequestV02**, **R4** in message definition **MarginCallResponseV02**, **R5** in message definition **MarginCallResponseV02**, **R6** in message definition **MarginReportV02**, **R7** in message definition **MarginReportV02**, **R32** in message definition **SecuritiesTransactionPendingReportV01**, **R33** in message definition **SecuritiesTransactionPendingReportV01**, **R10** in message definition **SettlementObligationReportV02**, **R9** in message definition **SettlementObligationReportV02**, **R18** in message definition **TradeLegNotificationCancellationV02**, **R19** in message definition **TradeLegNotificationCancellationV02**, **R18** in message definition **TradeLegNotificationV02**, **R19** in message definition **TradeLegNotificationV02**, **R16** in message definition **TradeLegStatementV02**, **R17** in message definition **TradeLegStatementV02**. Please refer to p.685, p.685, p.658, p.658, p.671, p.671, p.343, p.344, p.392, p.392, p.410, p.410, p.451, p.451, p.642, p.642, p.430, p.430, p.232, p.232, p.287, p.287, p.600, p.600, p.743, p.743, p.706, p.705, p.515, p.515, p.489, p.489, p.541, p.541 for additional information.

**Definition:** Amount of money in the cash entry.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

### 3.3.1 CreditDebitIndicator <CdtDbtInd>

**Synonym(s):** :19A::4!c\[N] (ISO 15022)

**Presence:** [1..1]

**Definition:** Indicates whether an entry is a credit or a debit.

**Data Type:** Code

*One of the following **CreditDebitCode** values must be used:*

Code	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

### 3.3.2 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

**Synonym(s):** :19A::OCMT (ISO 15022)

**Presence:** [0..1]

Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R7** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R7** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R13** in message definition **BuyInNotificationV02**, **R11** in message definition **BuyInResponseV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R7** in message definition **DefaultFundContributionReportV02**, **R8** in message definition **DefaultFundContributionReportV02**, **R6** in message definition **InterestPaymentStatementV02**, **R7** in message definition **InterestPaymentStatementV02**, **R4** in message definition **MarginReportV02**, **R5** in message definition **MarginReportV02**, **R10** in message definition **NetPositionV02**, **R11** in message definition **NetPositionV02**, **R34** in message definition **SecuritiesTransactionPendingReportV01**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R11** in message definition **SettlementObligationReportV02**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R15** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R15** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**, **R13** in message definition **TradeLegStatementV02**. Please refer to p.25, p.25, p.129, p.129, p.684, p.684, p.658, p.658, p.671, p.671, p.345, p.393, p.452, p.642, p.642, p.430, p.430, p.600, p.600, p.571, p.571, p.743, p.743, p.706, p.706, p.514, p.515, p.488, p.489, p.540, p.540 for additional information.

**Definition:** Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

## 4 Asset

### 4.1 OtherCollateral1 ☒

*OtherCollateral1* is used in message definition *CollateralProposalV02* p.340, p.340, p.340, p.341, p.341, p.342, p.342, p.342, p.343, message definition *CollateralSubstitutionRequestV02* p.390, p.391, message definition *CollateralValuationReportV01* p.450.

**Definition:** Provides details about the letter of credit or bank guarantee, or other collateral, posted as collateral.

**Type:** The following *OtherCollateral1* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
4.1.0		LetterOfCreditAmount	<LtrOfCdtAmt>	[0..1]	Amount
4.1.1		GuaranteeAmount	<GrntAmt>	[0..1]	Amount
4.1.2		OtherTypeOfCollateral	<OthrTpOfColl>	[0..1]	
4.1.3		Description	<Desc>	[1..1]	Text
4.1.4		Amount	<Amt>	[1..1]	Amount
4.1.5		IssueDate	<IsseDt>	[1..1]	
4.1.6	{Or	Date	<Dt>	[1..1]	DateTime
4.1.7	Or}	DateCode	<DtCd>	[1..1]	
4.1.8	{{Or	Code	<Cd>	[1..1]	Code
4.1.9	Or}}	Proprietary	<Prtry>	[1..1]	
4.1.10		Identification	<Id>	[1..1]	Text
4.1.11		Issuer	<Issr>	[1..1]	Text
4.1.12		SchemeName	<SchmeNm>	[0..1]	Text
4.1.13		ExpiryDate	<XpryDt>	[0..1]	
4.1.14	{Or	Date	<Dt>	[1..1]	DateTime
4.1.15	Or}	DateCode	<DtCd>	[1..1]	
4.1.16	{{Or	Code	<Cd>	[1..1]	Code
4.1.17	Or}}	Proprietary	<Prtry>	[1..1]	
4.1.18		Identification	<Id>	[1..1]	Text
4.1.19		Issuer	<Issr>	[1..1]	Text
4.1.20		SchemeName	<SchmeNm>	[0..1]	Text
4.1.21		Issuer	<Issr>	[1..1]	
4.1.22	{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
4.1.23	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
4.1.24		Identification	<Id>	[1..1]	Text
4.1.25		Issuer	<Issr>	[1..1]	Text
4.1.26		SchemeName	<SchmeNm>	[0..1]	Text
4.1.27	Or}	NameAndAddress	<NmAndAdr>	[1..1]	

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
4.1.28		Name	<Nm>	[1..1]	Text
4.1.29		Address	<Adr>	[1..1]	
4.1.30		StreetName	<StrtNm>	[0..1]	Text
4.1.31		PostCodeIdentification	<PstCdId>	[1..1]	Text
4.1.32		TownName	<TwnNm>	[1..1]	Text
4.1.33		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
4.1.34		Country	<Ctry>	[1..1]	Code
4.1.35		ValueDate	<ValDt>	[0..1]	DateTime
4.1.36		ExchangeRate	<XchgRate>	[0..1]	Rate
4.1.37		MarketValue	<MktVal>	[0..1]	Amount
4.1.38		Haircut	<Hrcut>	[0..1]	Rate
4.1.39		CollateralValue	<CollVal>	[1..1]	Amount

#### 4.1.0 LetterOfCreditAmount <LtrOfCdtAmt>

**Presence:** [0..1]

Impacted by **R10** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInNotificationV02**, **R12** in message definition **BuyInNotificationV02**, **R10** in message definition **BuyInResponseV02**, **R9** in message definition **BuyInResponseV02**, **R4** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionResponseV02**, **R7** in message definition **CollateralSubstitutionResponseV02**, **R4** in message definition **CollateralValuationReportV01**, **R5** in message definition **CollateralValuationReportV01**, **R4** in message definition **DefaultFundContributionReportV02**, **R5** in message definition **DefaultFundContributionReportV02**, **R4** in message definition **InterestPaymentStatementV02**, **R5** in message definition **InterestPaymentStatementV02**, **R4** in message definition **MarginCallRequestV02**, **R5** in message definition **MarginCallRequestV02**, **R4** in message definition **MarginCallResponseV02**, **R5** in message definition **MarginCallResponseV02**, **R6** in message definition **MarginReportV02**, **R7** in message definition **MarginReportV02**, **R32** in message definition **SecuritiesTransactionPendingReportV01**, **R33** in message definition **SecuritiesTransactionPendingReportV01**, **R10** in message definition **SettlementObligationReportV02**, **R9** in message definition **SettlementObligationReportV02**, **R18** in message definition **TradeLegNotificationCancellationV02**, **R19** in message definition **TradeLegNotificationCancellationV02**, **R18** in message definition **TradeLegNotificationV02**, **R19** in message definition **TradeLegNotificationV02**, **R16** in message definition **TradeLegStatementV02**, **R17** in message definition **TradeLegStatementV02**. Please refer to p.685, p.685, p.658, p.658, p.671, p.671, p.343, p.344, p.392, p.392, p.410, p.410, p.451, p.451, p.642, p.642, p.430, p.430, p.232, p.232, p.287, p.287, p.600, p.600, p.743, p.743, p.706, p.705, p.515, p.515, p.489, p.489, p.541, p.541 for additional information.

**Definition:** Amount of the letter/documentary credit.

**Data Type:** ActiveCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

### 4.1.1 GuaranteeAmount <GrntAmt>

**Presence:** [0..1]

*Impacted by R10 in message definition BuyInConfirmationV02, R11 in message definition BuyInConfirmationV02, R11 in message definition BuyInNotificationV02, R12 in message definition BuyInNotificationV02, R10 in message definition BuyInResponseV02, R9 in message definition BuyInResponseV02, R4 in message definition CollateralProposalV02, R5 in message definition CollateralProposalV02, R5 in message definition CollateralSubstitutionRequestV02, R6 in message definition CollateralSubstitutionRequestV02, R6 in message definition CollateralSubstitutionResponseV02, R7 in message definition CollateralSubstitutionResponseV02, R4 in message definition CollateralValuationReportV01, R5 in message definition CollateralValuationReportV01, R4 in message definition DefaultFundContributionReportV02, R5 in message definition DefaultFundContributionReportV02, R4 in message definition InterestPaymentStatementV02, R5 in message definition InterestPaymentStatementV02, R4 in message definition MarginCallRequestV02, R5 in message definition MarginCallRequestV02, R4 in message definition MarginCallResponseV02, R5 in message definition MarginCallResponseV02, R6 in message definition MarginReportV02, R7 in message definition MarginReportV02, R32 in message definition SecuritiesTransactionPendingReportV01, R33 in message definition SecuritiesTransactionPendingReportV01, R10 in message definition SettlementObligationReportV02, R9 in message definition SettlementObligationReportV02, R18 in message definition TradeLegNotificationCancellationV02, R19 in message definition TradeLegNotificationCancellationV02, R18 in message definition TradeLegNotificationV02, R19 in message definition TradeLegNotificationV02, R16 in message definition TradeLegStatementV02, R17 in message definition TradeLegStatementV02. Please refer to p.685, p.685, p.658, p.658, p.671, p.671, p.343, p.344, p.392, p.392, p.410, p.410, p.451, p.451, p.642, p.642, p.430, p.430, p.232, p.232, p.287, p.287, p.600, p.600, p.743, p.743, p.706, p.705, p.515, p.515, p.489, p.489, p.541, p.541 for additional information.*

**Definition:** Amount of the bank guarantee.**Data Type:** ActiveCurrencyAndAmount*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

**4.1.2 OtherTypeOfCollateral <OthrTpOfColl>****Presence:** [0..1]**Definition:** Provides a description and an amount of another type of collateral.**Type:** *This message item is composed of the following **OtherTypeOfCollateral1** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.1.3</a>		Description	<Desc>	[1..1]	Text
<a href="#">4.1.4</a>		Amount	<Amt>	[1..1]	Amount

**4.1.3 Description <Desc>****Presence:** [1..1]**Definition:** Provides details about the collateral.**Data Type:** Max140Text
**Format:** maxLength: 140  
 minLength: 1
**4.1.4 Amount <Amt>****Presence:** [1..1]

Impacted by **R10** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInNotificationV02**, **R12** in message definition **BuyInNotificationV02**, **R10** in message definition **BuyInResponseV02**, **R9** in message definition **BuyInResponseV02**, **R4** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionResponseV02**, **R7** in message definition **CollateralSubstitutionResponseV02**, **R4** in message definition **CollateralValuationReportV01**, **R5** in message definition **CollateralValuationReportV01**, **R4** in message definition **DefaultFundContributionReportV02**, **R5** in message definition **DefaultFundContributionReportV02**, **R4** in message definition **InterestPaymentStatementV02**, **R5** in message definition **InterestPaymentStatementV02**, **R4** in message definition **MarginCallRequestV02**, **R5** in message definition **MarginCallRequestV02**, **R4** in message definition **MarginCallResponseV02**, **R5** in message definition **MarginCallResponseV02**, **R6** in message definition **MarginReportV02**, **R7** in message definition **MarginReportV02**, **R32** in message definition **SecuritiesTransactionPendingReportV01**, **R33** in message definition **SecuritiesTransactionPendingReportV01**, **R10** in message definition **SettlementObligationReportV02**, **R9** in message definition **SettlementObligationReportV02**, **R18** in message definition **TradeLegNotificationCancellationV02**, **R19** in message definition **TradeLegNotificationCancellationV02**, **R18** in message definition **TradeLegNotificationV02**, **R19** in message definition **TradeLegNotificationV02**, **R16** in message definition **TradeLegStatementV02**, **R17** in message definition **TradeLegStatementV02**. Please refer to p.685, p.685, p.658, p.658, p.671, p.671, p.343, p.344, p.392, p.392, p.410, p.410, p.451, p.451, p.642, p.642, p.430, p.430, p.232, p.232, p.287, p.287, p.600, p.600, p.743, p.743, p.706, p.705, p.515, p.515, p.489, p.489, p.541, p.541 for additional information.

**Definition:** Amount of the other collateral.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

#### 4.1.5 IssueDate <IsseDt>

**Presence:** [1..1]

**Definition:** Date on which the other collateral was issued.

**Type:** This message item is composed of one of the following **DateFormat14Choice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
4.1.6	{Or	Date	<Dt>	[1..1]	DateTime
4.1.7	Or}	DateCode	<DtCd>	[1..1]	

#### 4.1.6 Date <Dt>

**Synonym(s):** :98A::4!c//8!n (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 4.1.5 IssueDate.*

**Definition:** Date expressed as a calendar date.

**Data Type:** ISODate

#### 4.1.7 DateCode <DtCd>

**Synonym(s):** :98B::4!c//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 4.1.5 IssueDate.*

**Definition:** Specifies the type of date.

**Type:** *This message item is composed of one of the following **DateCode9Choice** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
4.1.8	{Or	Code	<Cd>	[1..1]	Code
4.1.9	Or}	Proprietary	<Prtry>	[1..1]	

#### 4.1.8 Code <Cd>

**Synonym(s):** :98B::4!c//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 4.1.7 DateCode.*

**Definition:** Standard code to specify the type of date.

**Data Type:** Code

*One of the following **DateType2Code** values must be used:*

Code	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

#### 4.1.9 Proprietary <Prtry>

**Synonym(s):** :98B::4!c/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 4.1.7 DateCode.*

**Definition:** Proprietary identification of the type of date.

**Type:** *This message item is composed of the following **GenericIdentification30** element(s):*



Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.1.10</a>		Identification	<Id>	[1..1]	Text
<a href="#">4.1.11</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">4.1.12</a>		SchemeName	<SchmeNm>	[0..1]	Text

#### 4.1.10 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

#### 4.1.11 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 4.1.12 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 4.1.13 ExpiryDate <XpryDt>

**Presence:** [0..1]

**Definition:** Date on which the other collateral expires.

**Type:** This message item is composed of one of the following *DateFormat14Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.1.14</a>	{Or	Date	<Dt>	[1..1]	DateTime
<a href="#">4.1.15</a>	Or}	DateCode	<DtCd>	[1..1]	

#### 4.1.14 Date <Dt>

**Synonym(s):** :98A::4!c//8!n (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 4.1.13 ExpiryDate.*

**Definition:** Date expressed as a calendar date.

**Data Type:** ISODate

### 4.1.15 DateCode <DtCd>

**Synonym(s):** :98B::4!c//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 4.1.13 ExpiryDate.*

**Definition:** Specifies the type of date.

**Type:** This message item is composed of one of the following *DateCode9Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.1.16</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">4.1.17</a>	Or}	Proprietary	<Prtry>	[1..1]	

### 4.1.16 Code <Cd>

**Synonym(s):** :98B::4!c//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 4.1.15 DateCode.*

**Definition:** Standard code to specify the type of date.

**Data Type:** Code

*One of the following *DateType2Code* values must be used:*

Code	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

### 4.1.17 Proprietary <Prtry>

**Synonym(s):** :98B::4!c/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 4.1.15 DateCode.*

**Definition:** Proprietary identification of the type of date.

**Type:** This message item is composed of the following *GenericIdentification30* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.1.18</a>		Identification	<Id>	[1..1]	Text
<a href="#">4.1.19</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">4.1.20</a>		SchemeName	<SchmeNm>	[0..1]	Text

### 4.1.18 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

**4.1.19 Issuer <Issr>****Presence:** [1..1]**Definition:** Entity that assigns the identification.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**4.1.20 SchemeName <SchmeNm>****Presence:** [0..1]**Definition:** Short textual description of the scheme.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**4.1.21 Issuer <Issr>****Presence:** [1..1]**Definition:** Party that issues the bank guarantee or letter of / documentary credit.**Type:** This message item is composed of one of the following **PartyIdentification33Choice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.1.22</a>	{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
<a href="#">4.1.23</a>	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
<a href="#">4.1.27</a>	Or}	NameAndAddress	<NmAndAdr>	[1..1]	

**4.1.22 AnyBIC <AnyBIC>****Presence:** [1..1]*This message item is part of choice **4.1.21 Issuer**.**Impacted by **R2** in message definition **BankToCustomerAccountReportV02**, **R2** in message definition****BankToCustomerStatementV02**, **R1** in message definition **BuyInConfirmationV02**, **R2** in message definition****BuyInNotificationV02**, **R1** in message definition **BuyInResponseV02**, **R1** in message definition****CollateralManagementCancellationRequestV02**, **R1** in message definition****CollateralManagementCancellationStatusV02**, **R1** in message definition **CollateralProposalResponseV02**, **R1** in**message definition **CollateralProposalV02**, **R1** in message definition **CollateralSubstitutionConfirmationV02**, **R1** in**message definition **CollateralSubstitutionRequestV02**, **R1** in message definition **CollateralSubstitutionResponseV02**,****R2** in message definition **CollateralValuationReportV01**, **R2** in message definition****DefaultFundContributionReportV02**, **R2** in message definition **InterestPaymentStatementV02**, **R1** in message**definition **MarginCallRequestV02**, **R1** in message definition **MarginCallResponseV02**, **R3** in message definition****MarginReportV02**, **R2** in message definition **NetPositionV02**, **R7** in message definition****SecuritiesTransactionPendingReportV01**, **R1** in message definition **SettlementObligationReportV02**, **R2** in message**definition **TradeLegNotificationCancellationV02**, **R2** in message definition **TradeLegNotificationV02**, **R2** in message**definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.656, p.670, p.321, p.332, p.378, p.343, p.420,**p.391, p.410, p.451, p.641, p.430, p.231, p.286, p.600, p.570, p.739, p.704, p.513, p.487, p.539 for additional**information.*

**Definition:** Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Data Type:** AnyBICIdentifier

**Format:** [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Rule(s):** AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.  
(Fatal) Error Code: Sw.Stds.D00008

### 4.1.23 ProprietaryIdentification <PrtryId>

**Presence:** [1..1]

*This message item is part of choice 4.1.21 **Issuer**.*

**Definition:** Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**Type:** This message item is composed of the following **GenericIdentification29** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
4.1.24		Identification	<Id>	[1..1]	Text
4.1.25		Issuer	<Issr>	[1..1]	Text
4.1.26		SchemeName	<SchmeNm>	[0..1]	Text

### 4.1.24 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 4.1.25 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 4.1.26 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 4.1.27 NameAndAddress <NmAndAdr>

**Presence:** [1..1]

*This message item is part of choice 4.1.21 **Issuer**.*

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Type:** This message item is composed of the following **NameAndAddress6** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.1.28</a>		Name	<Nm>	[1..1]	Text
<a href="#">4.1.29</a>		Address	<Adr>	[1..1]	

#### 4.1.28 Name <Nm>

**Presence:** [1..1]

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

#### 4.1.29 Address <Adr>

**Presence:** [1..1]

**Definition:** Information that locates and identifies a specific address, as defined by postal services.

**Type:** This message item is composed of the following **PostalAddress2** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.1.30</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">4.1.31</a>		PostCodeIdentification	<PstCdId>	[1..1]	Text
<a href="#">4.1.32</a>		TownName	<TwnNm>	[1..1]	Text
<a href="#">4.1.33</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">4.1.34</a>		Country	<Ctry>	[1..1]	Code

#### 4.1.30 StreetName <StrtNm>

**Presence:** [0..1]

**Definition:** Name of a street or thoroughfare.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

#### 4.1.31 PostCodeIdentification <PstCdId>

**Presence:** [1..1]

**Definition:** Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### 4.1.32 TownName <TwnNm>

**Presence:** [1..1]

**Definition:** Name of a built-up area, with defined boundaries, and a local government.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 4.1.33 CountrySubDivision <CtrySubDvsn>

**Presence:** [0..1]

**Definition:** Identifies a subdivision of a country eg, state, region, county.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 4.1.34 Country <Ctry>

**Presence:** [1..1]

*Impacted by **R1** in message definition **BankToCustomerAccountReportV02**, **R1** in message definition **BankToCustomerStatementV02**, **R3** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInNotificationV02**, **R2** in message definition **BuyInResponseV02**, **R2** in message definition **CollateralManagementCancellationRequestV02**, **R2** in message definition **CollateralManagementCancellationStatusV02**, **R2** in message definition **CollateralProposalResponseV02**, **R2** in message definition **CollateralProposalV02**, **R2** in message definition **CollateralSubstitutionConfirmationV02**, **R2** in message definition **CollateralSubstitutionRequestV02**, **R2** in message definition **CollateralSubstitutionResponseV02**, **R3** in message definition **CollateralValuationReportV01**, **R6** in message definition **DefaultFundContributionReportV02**, **R3** in message definition **InterestPaymentStatementV02**, **R2** in message definition **MarginCallRequestV02**, **R2** in message definition **MarginCallResponseV02**, **R8** in message definition **MarginReportV02**, **R4** in message definition **NetPositionV02**, **R29** in message definition **SecuritiesTransactionPendingReportV01**, **R2** in message definition **SettlementObligationReportV02**, **R3** in message definition **TradeLegNotificationCancellationV02**, **R3** in message definition **TradeLegNotificationV02**, **R3** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.*

**Definition:** Nation with its own government.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 4.1.35 ValueDate <ValDt>

**Presence:** [0..1]

**Definition:** Valuation date of the other collateral when it was taken as collateral.

**Data Type:** ISODate

#### 4.1.36 ExchangeRate <XchgRate>

**Presence:** [0..1]

**Definition:** Exchange rate.

**Data Type:** BaseOneRate

**Format:** fractionDigits: 10  
totalDigits: 11

#### 4.1.37 MarketValue <MktVal>

**Presence:** [0..1]

Impacted by **R10** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInNotificationV02**, **R12** in message definition **BuyInNotificationV02**, **R10** in message definition **BuyInResponseV02**, **R9** in message definition **BuyInResponseV02**, **R4** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionResponseV02**, **R7** in message definition **CollateralSubstitutionResponseV02**, **R4** in message definition **CollateralValuationReportV01**, **R5** in message definition **CollateralValuationReportV01**, **R4** in message definition **DefaultFundContributionReportV02**, **R5** in message definition **DefaultFundContributionReportV02**, **R4** in message definition **InterestPaymentStatementV02**, **R5** in message definition **InterestPaymentStatementV02**, **R4** in message definition **MarginCallRequestV02**, **R5** in message definition **MarginCallRequestV02**, **R4** in message definition **MarginCallResponseV02**, **R5** in message definition **MarginCallResponseV02**, **R6** in message definition **MarginReportV02**, **R7** in message definition **MarginReportV02**, **R32** in message definition **SecuritiesTransactionPendingReportV01**, **R33** in message definition **SecuritiesTransactionPendingReportV01**, **R10** in message definition **SettlementObligationReportV02**, **R9** in message definition **SettlementObligationReportV02**, **R18** in message definition **TradeLegNotificationCancellationV02**, **R19** in message definition **TradeLegNotificationCancellationV02**, **R18** in message definition **TradeLegNotificationV02**, **R19** in message definition **TradeLegNotificationV02**, **R16** in message definition **TradeLegStatementV02**, **R17** in message definition **TradeLegStatementV02**. Please refer to p.685, p.685, p.658, p.658, p.671, p.671, p.343, p.344, p.392, p.392, p.410, p.410, p.451, p.451, p.642, p.642, p.430, p.430, p.232, p.232, p.287, p.287, p.600, p.600, p.743, p.743, p.706, p.705, p.515, p.515, p.489, p.489, p.541, p.541 for additional information.

**Definition:** Value of the collateral based on current market prices.

**Data Type:** ActiveCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

ActiveCurrencyCode

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

**4.1.38 Haircut <Hrcut>****Presence:** [0..1]**Definition:** Haircut or valuation factor on the collateral expressed as a percentage.**Data Type:** PercentageRate**Format:** fractionDigits: 10

totalDigits: 11

**4.1.39 CollateralValue <CollVal>****Presence:** [1..1]

*Impacted by R10 in message definition BuyInConfirmationV02, R11 in message definition BuyInConfirmationV02, R11 in message definition BuyInNotificationV02, R12 in message definition BuyInNotificationV02, R10 in message definition BuyInResponseV02, R9 in message definition BuyInResponseV02, R4 in message definition CollateralProposalV02, R5 in message definition CollateralProposalV02, R5 in message definition CollateralSubstitutionRequestV02, R6 in message definition CollateralSubstitutionRequestV02, R6 in message definition CollateralSubstitutionResponseV02, R7 in message definition CollateralSubstitutionResponseV02, R4 in message definition CollateralValuationReportV01, R5 in message definition CollateralValuationReportV01, R4 in message definition DefaultFundContributionReportV02, R5 in message definition DefaultFundContributionReportV02, R4 in message definition InterestPaymentStatementV02, R5 in message definition InterestPaymentStatementV02, R4 in message definition MarginCallRequestV02, R5 in message definition MarginCallRequestV02, R4 in message definition MarginCallResponseV02, R5 in message definition MarginCallResponseV02, R6 in message definition MarginReportV02, R7 in message definition MarginReportV02, R32 in message definition SecuritiesTransactionPendingReportV01, R33 in message definition SecuritiesTransactionPendingReportV01, R10 in message definition SettlementObligationReportV02, R9 in message definition SettlementObligationReportV02, R18 in message definition TradeLegNotificationCancellationV02, R19 in message definition TradeLegNotificationCancellationV02, R18 in message definition TradeLegNotificationV02, R19 in message definition TradeLegNotificationV02, R16 in message definition TradeLegStatementV02, R17 in message definition TradeLegStatementV02. Please refer to p.685, p.685, p.658, p.658, p.671, p.671, p.343, p.344, p.392, p.392, p.410, p.410, p.451, p.451, p.642, p.642, p.430, p.430, p.232, p.232, p.287, p.287, p.600, p.600, p.743, p.743, p.706, p.705, p.515, p.515, p.489, p.489, p.541, p.541 for additional information.*

**Definition:** Value of the collateral after taking into account the haircut, if any.**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*



**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

**5 Cash****5.1 CashCollateral1** ☒

*CashCollateral1* is used in message definition *CollateralProposalV02* p.340, p.340, p.340, p.341, p.341, p.342, p.342, p.342, p.343, message definition *CollateralSubstitutionRequestV02* p.390, p.391, message definition *CollateralValuationReportV01* p.450.

**Definition:** Provides details about the cash posted as collateral.**Type:** The following *CashCollateral1* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.1.0</u>		DepositAmount	<DpstAmt>	[0..1]	Amount
<u>5.1.1</u>		DepositType	<DpstTp>	[0..1]	Code
<u>5.1.2</u>		MaturityDate	<MtrtyDt>	[0..1]	DateTime
<u>5.1.3</u>		ValueDate	<ValDt>	[0..1]	DateTime
<u>5.1.4</u>		ExchangeRate	<XchgRate>	[0..1]	Rate
<u>5.1.5</u>		CollateralValue	<CollVal>	[1..1]	Amount
<u>5.1.6</u>		Haircut	<Hrcut>	[0..1]	Rate

**5.1.0 DepositAmount <DpstAmt>****Presence:** [0..1]

Impacted by **R10** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInNotificationV02**, **R12** in message definition **BuyInNotificationV02**, **R10** in message definition **BuyInResponseV02**, **R9** in message definition **BuyInResponseV02**, **R4** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionResponseV02**, **R7** in message definition **CollateralSubstitutionResponseV02**, **R4** in message definition **CollateralValuationReportV01**, **R5** in message definition **CollateralValuationReportV01**, **R4** in message definition **DefaultFundContributionReportV02**, **R5** in message definition **DefaultFundContributionReportV02**, **R4** in message definition **InterestPaymentStatementV02**, **R5** in message definition **InterestPaymentStatementV02**, **R4** in message definition **MarginCallRequestV02**, **R5** in message definition **MarginCallRequestV02**, **R4** in message definition **MarginCallResponseV02**, **R5** in message definition **MarginCallResponseV02**, **R6** in message definition **MarginReportV02**, **R7** in message definition **MarginReportV02**, **R32** in message definition **SecuritiesTransactionPendingReportV01**, **R33** in message definition **SecuritiesTransactionPendingReportV01**, **R10** in message definition **SettlementObligationReportV02**, **R9** in message definition **SettlementObligationReportV02**, **R18** in message definition **TradeLegNotificationCancellationV02**, **R19** in message definition **TradeLegNotificationCancellationV02**, **R18** in message definition **TradeLegNotificationV02**, **R19** in message definition **TradeLegNotificationV02**, **R16** in message definition **TradeLegStatementV02**, **R17** in message definition **TradeLegStatementV02**. Please refer to p.685, p.685, p.658, p.658, p.671, p.671, p.343, p.344, p.392, p.392, p.410, p.410, p.451, p.451, p.642, p.642, p.430, p.430, p.232, p.232, p.287, p.287, p.600, p.600, p.743, p.743, p.706, p.705, p.515, p.515, p.489, p.489, p.541, p.541 for additional information.

**Definition:** Amount of the deposit.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

### 5.1.1 DepositType <DpstTp>

**Presence:** [0..1]

**Definition:** Specifies whether the deposit is fixed term or call/notice.

**Data Type:** Code

*When this message item is present, one of the following **DepositType1Code** values must be used:*

Code	Name	Definition
CALL	Call	Specifies that it is a call/notice deposit.
FITE	FixedTerm	Specifies that it is a fixed term deposit.

### 5.1.2 MaturityDate <MtrtyDt>

**Presence:** [0..1]

**Definition:** Planned final repayment date at the time of issuance.

**Data Type:** ISODate

### 5.1.3 ValueDate <ValDt>

**Presence:** [0..1]

**Definition:** Valuation date of the cash taken as collateral.

**Data Type:** ISODate

### 5.1.4 ExchangeRate <XchgRate>

**Presence:** [0..1]

**Definition:** Exchange rate.

**Data Type:** BaseOneRate

**Format:** fractionDigits: 10  
totalDigits: 11

### 5.1.5 CollateralValue <CollVal>

**Presence:** [1..1]

*Impacted by R10 in message definition BuyInConfirmationV02, R11 in message definition BuyInConfirmationV02, R11 in message definition BuyInNotificationV02, R12 in message definition BuyInNotificationV02, R10 in message definition BuyInResponseV02, R9 in message definition BuyInResponseV02, R4 in message definition CollateralProposalV02, R5 in message definition CollateralProposalV02, R5 in message definition CollateralSubstitutionRequestV02, R6 in message definition CollateralSubstitutionRequestV02, R6 in message definition CollateralSubstitutionResponseV02, R7 in message definition CollateralSubstitutionResponseV02, R4 in message definition CollateralValuationReportV01, R5 in message definition CollateralValuationReportV01, R4 in message definition DefaultFundContributionReportV02, R5 in message definition DefaultFundContributionReportV02, R4 in message definition InterestPaymentStatementV02, R5 in message definition InterestPaymentStatementV02, R4 in message definition MarginCallRequestV02, R5 in message definition MarginCallRequestV02, R4 in message definition MarginCallResponseV02, R5 in message definition MarginCallResponseV02, R6 in message definition MarginReportV02, R7 in message definition MarginReportV02, R32 in message definition SecuritiesTransactionPendingReportV01, R33 in message definition SecuritiesTransactionPendingReportV01, R10 in message definition SettlementObligationReportV02, R9 in message definition SettlementObligationReportV02, R18 in message definition TradeLegNotificationCancellationV02, R19 in message definition TradeLegNotificationCancellationV02, R18 in message definition TradeLegNotificationV02, R19 in message definition TradeLegNotificationV02, R16 in message definition TradeLegStatementV02, R17 in message definition TradeLegStatementV02. Please refer to p.685, p.685, p.658, p.658, p.671, p.671, p.343, p.344, p.392, p.392, p.410, p.410, p.451, p.451, p.642, p.642, p.430, p.430, p.232, p.232, p.287, p.287, p.600, p.600, p.743, p.743, p.706, p.705, p.515, p.515, p.489, p.489, p.541, p.541 for additional information.*

**Definition:** Value of the collateral after taking into account the haircut.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

## 5.1.6 Haircut <Hrcut>

**Presence:** [0..1]

**Definition:** Haircut or valuation factor on the collateral expressed as a percentage.

**Data Type:** PercentageRate

**Format:** fractionDigits: 10

totalDigits: 11

## 6 CollateralAgreement

### 6.1 Agreement2

*Agreement2 is used in message definition **CollateralProposalV02** p.339, message definition **CollateralSubstitutionConfirmationV02** p.420, message definition **CollateralSubstitutionRequestV02** p.390, message definition **CollateralSubstitutionResponseV02** p.409, message definition **CollateralValuationReportV01** p.447, message definition **InterestPaymentStatementV02** p.427, message definition **MarginCallRequestV02** p.226, message definition **MarginCallResponseV02** p.282.*

**Definition:** Agreement details for the over the counter market.

**Type:** The following **Agreement2** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.1.0</a>		AgreementDetails	<AgrmtDtls>	[1..1]	Text
<a href="#">6.1.1</a>		AgreementIdentification	<AgrmtId>	[0..1]	Text
<a href="#">6.1.2</a>		AgreementDate	<AgrmtDt>	[1..1]	DateTime
<a href="#">6.1.3</a>		BaseCurrency	<BaseCcy>	[1..1]	Code
<a href="#">6.1.4</a>		AgreementFramework	<AgrmtFrmwk>	[0..1]	
<a href="#">6.1.5</a>	{Or	AgreementFramework	<AgrmtFrmwk>	[1..1]	Code

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
6.1.6	Or}	ProprietaryIdentification	<PrtryId>	[1..1]	
6.1.7		Identification	<Id>	[1..1]	Text
6.1.8		Issuer	<Issr>	[1..1]	Text
6.1.9		SchemeName	<SchmeNm>	[0..1]	Text

### 6.1.0 AgreementDetails <AgrmtDtls>

**Presence:** [1..1]

**Definition:** Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

### 6.1.1 AgreementIdentification <AgrmtId>

**Presence:** [0..1]

**Definition:** Common reference to the agreement between the two counterparties.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

### 6.1.2 AgreementDate <AgrmtDt>

**Presence:** [1..1]

**Definition:** Date on which the collateral agreement was signed.

**Data Type:** ISODate

### 6.1.3 BaseCurrency <BaseCcy>

**Presence:** [1..1]

*Impacted by R3 in message definition CollateralProposalV02, R3 in message definition*

*CollateralSubstitutionConfirmationV02, R3 in message definition CollateralSubstitutionRequestV02, R3 in message definition CollateralSubstitutionResponseV02, R1 in message definition CollateralValuationReportV01, R1 in message definition DefaultFundContributionReportV02, R1 in message definition InterestPaymentStatementV02, R3 in message definition MarginCallRequestV02, R3 in message definition MarginCallResponseV02, R2 in message definition MarginReportV02, R14 in message definition NetPositionV02, R16 in message definition SettlementObligationReportV02, R13 in message definition TradeLegNotificationCancellationV02, R13 in message definition TradeLegNotificationV02, R11 in message definition TradeLegStatementV02. Please refer to p.343, p.420, p.392, p.410, p.450, p.641, p.429, p.232, p.287, p.600, p.571, p.706, p.514, p.488, p.540 for additional information.*

**Definition:** Denomination currency as specified in the collateral agreement.

**Data Type:** CurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ValidationByTable

### 6.1.4 AgreementFramework <AgrmtFrmwk>

**Presence:** [0..1]

**Definition:** Specifies the underlying master agreement.

**Type:** This message item is composed of one of the following *AgreementFramework1Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.1.5</a>	{Or	AgreementFramework	<AgrmtFrmwk>	[1..1]	Code
<a href="#">6.1.6</a>	Or}	ProprietaryIdentification	<PrtryId>	[1..1]	

### 6.1.5 AgreementFramework <AgrmtFrmwk>

**Presence:** [1..1]

This message item is part of choice [6.1.4 AgreementFramework](#).

**Definition:** Code to specify the type of collateral agreement.

**Data Type:** Code

One of the following *AgreementFramework1Code* values must be used:

Code	Name	Definition
BBAA	BBAAgreement	British Banker's Association Agreement.
DERV	GermanRahmenvertragAgreement	German Rahmenvertrag Agreement.
FBAA	FBAAgreement	French Banker's Association Agreement.
ISDA	ISDAAgreement	International Swaps and Derivatives Association Agreement.
NONR	NoReference	No information about the master agreement is available.

### 6.1.6 ProprietaryIdentification <PrtryId>

**Presence:** [1..1]

This message item is part of choice [6.1.4 AgreementFramework](#).

**Definition:** Proprietary identification to specify the type of collateral agreement.

**Type:** This message item is composed of the following *GenericIdentification30* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.1.7</a>		Identification	<Id>	[1..1]	Text
<a href="#">6.1.8</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">6.1.9</a>		SchemeName	<SchmeNm>	[0..1]	Text

### 6.1.7 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 6.1.8 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.1.9 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.2 Obligation1 ☒

*Obligation1* is used in message definition *CollateralManagementCancellationRequestV02* p.320, message definition *CollateralManagementCancellationStatusV02* p.331, message definition *CollateralProposalResponseV02* p.377, message definition *CollateralProposalV02* p.339, message definition *MarginCallResponseV02* p.282.

**Definition:** Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

**Type:** The following *Obligation1* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.2.0</a>		PartyA	<PtyA>	[1..1]	
<a href="#">6.2.1</a>	{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
<a href="#">6.2.2</a>	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
<a href="#">6.2.3</a>		Identification	<Id>	[1..1]	Text
<a href="#">6.2.4</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">6.2.5</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">6.2.6</a>	Or}	NameAndAddress	<NmAndAdr>	[1..1]	
<a href="#">6.2.7</a>		Name	<Nm>	[1..1]	Text
<a href="#">6.2.8</a>		Address	<Adr>	[1..1]	
<a href="#">6.2.9</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">6.2.10</a>		PostCodeIdentification	<PstCdId>	[1..1]	Text
<a href="#">6.2.11</a>		TownName	<TwnNm>	[1..1]	Text
<a href="#">6.2.12</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">6.2.13</a>		Country	<Ctry>	[1..1]	Code
<a href="#">6.2.14</a>		ServicingPartyA	<SvcgPtyA>	[0..1]	
<a href="#">6.2.15</a>	{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
<a href="#">6.2.16</a>	Or	ProprietaryIdentification	<PrtryId>	[1..1]	

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.2.17</a>		Identification	<Id>	[1..1]	Text
<a href="#">6.2.18</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">6.2.19</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">6.2.20</a>	Or}	NameAndAddress	<NmAndAdr>	[1..1]	
<a href="#">6.2.21</a>		Name	<Nm>	[1..1]	Text
<a href="#">6.2.22</a>		Address	<Adr>	[1..1]	
<a href="#">6.2.23</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">6.2.24</a>		PostCodeIdentification	<PstCdId>	[1..1]	Text
<a href="#">6.2.25</a>		TownName	<TwnNm>	[1..1]	Text
<a href="#">6.2.26</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">6.2.27</a>		Country	<Ctry>	[1..1]	Code
<a href="#">6.2.28</a>		PartyB	<PtyB>	[1..1]	
<a href="#">6.2.29</a>	{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
<a href="#">6.2.30</a>	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
<a href="#">6.2.31</a>		Identification	<Id>	[1..1]	Text
<a href="#">6.2.32</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">6.2.33</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">6.2.34</a>	Or}	NameAndAddress	<NmAndAdr>	[1..1]	
<a href="#">6.2.35</a>		Name	<Nm>	[1..1]	Text
<a href="#">6.2.36</a>		Address	<Adr>	[1..1]	
<a href="#">6.2.37</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">6.2.38</a>		PostCodeIdentification	<PstCdId>	[1..1]	Text
<a href="#">6.2.39</a>		TownName	<TwnNm>	[1..1]	Text
<a href="#">6.2.40</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">6.2.41</a>		Country	<Ctry>	[1..1]	Code
<a href="#">6.2.42</a>		ServicingPartyB	<SvcgPtyB>	[0..1]	
<a href="#">6.2.43</a>	{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
<a href="#">6.2.44</a>	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
<a href="#">6.2.45</a>		Identification	<Id>	[1..1]	Text
<a href="#">6.2.46</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">6.2.47</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">6.2.48</a>	Or}	NameAndAddress	<NmAndAdr>	[1..1]	
<a href="#">6.2.49</a>		Name	<Nm>	[1..1]	Text
<a href="#">6.2.50</a>		Address	<Adr>	[1..1]	
<a href="#">6.2.51</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">6.2.52</a>		PostCodeIdentification	<PstCdId>	[1..1]	Text



Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
6.2.53		TownName	<TwnNm>	[1..1]	Text
6.2.54		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
6.2.55		Country	<Ctry>	[1..1]	Code
6.2.56		ExposureType	<XpsrTp>	[0..1]	Code
6.2.57		ValuationDate	<ValtnDt>	[1..1]	
6.2.58	{Or	Date	<Dt>	[1..1]	DateTime
6.2.59	Or}	DateTime	<DtTm>	[1..1]	DateTime

## 6.2.0 PartyA <PtyA>

**Presence:** [1..1]

**Definition:** Defines one of the entities associated with the collateral agreement.

**Type:** This message item is composed of one of the following *PartyIdentification33Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
6.2.1	{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
6.2.2	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
6.2.6	Or}	NameAndAddress	<NmAndAdr>	[1..1]	

## 6.2.1 AnyBIC <AnyBIC>

**Presence:** [1..1]

This message item is part of choice 6.2.0 *PartyA*.

Impacted by **R2** in message definition *BankToCustomerAccountReportV02*, **R2** in message definition *BankToCustomerStatementV02*, **R1** in message definition *BuyInConfirmationV02*, **R2** in message definition *BuyInNotificationV02*, **R1** in message definition *BuyInResponseV02*, **R1** in message definition *CollateralManagementCancellationRequestV02*, **R1** in message definition *CollateralManagementCancellationStatusV02*, **R1** in message definition *CollateralProposalResponseV02*, **R1** in message definition *CollateralProposalV02*, **R1** in message definition *CollateralSubstitutionConfirmationV02*, **R1** in message definition *CollateralSubstitutionRequestV02*, **R1** in message definition *CollateralSubstitutionResponseV02*, **R2** in message definition *CollateralValuationReportV01*, **R2** in message definition *DefaultFundContributionReportV02*, **R2** in message definition *InterestPaymentStatementV02*, **R1** in message definition *MarginCallRequestV02*, **R1** in message definition *MarginCallResponseV02*, **R3** in message definition *MarginReportV02*, **R2** in message definition *NetPositionV02*, **R7** in message definition *SecuritiesTransactionPendingReportV01*, **R1** in message definition *SettlementObligationReportV02*, **R2** in message definition *TradeLegNotificationCancellationV02*, **R2** in message definition *TradeLegNotificationV02*, **R2** in message definition *TradeLegStatementV02*. Please refer to p.24, p.128, p.684, p.656, p.670, p.321, p.332, p.378, p.343, p.420, p.391, p.410, p.451, p.641, p.430, p.231, p.286, p.600, p.570, p.739, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Data Type:** AnyBICIdentifier

**Format:** [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Rule(s):** AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00008

## 6.2.2 ProprietaryIdentification <PrtryId>

**Presence:** [1..1]

*This message item is part of choice 6.2.0 **PartyA**.*

**Definition:** Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**Type:** *This message item is composed of the following **GenericIdentification29** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>6.2.3</u>		Identification	<Id>	[1..1]	Text
<u>6.2.4</u>		Issuer	<Issr>	[1..1]	Text
<u>6.2.5</u>		SchemeName	<SchmeNm>	[0..1]	Text

## 6.2.3 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.2.4 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.2.5 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.2.6 NameAndAddress <NmAndAdr>

**Presence:** [1..1]

This message item is part of choice **6.2.0 PartyA**.

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Type:** This message item is composed of the following *NameAndAddress6* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.2.7</a>		Name	<Nm>	[1..1]	Text
<a href="#">6.2.8</a>		Address	<Adr>	[1..1]	

### 6.2.7 Name <Nm>

**Presence:** [1..1]

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 6.2.8 Address <Adr>

**Presence:** [1..1]

**Definition:** Information that locates and identifies a specific address, as defined by postal services.

**Type:** This message item is composed of the following *PostalAddress2* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.2.9</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">6.2.10</a>		PostCodeIdentification	<PstCdId>	[1..1]	Text
<a href="#">6.2.11</a>		TownName	<TwnNm>	[1..1]	Text
<a href="#">6.2.12</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">6.2.13</a>		Country	<Ctry>	[1..1]	Code

### 6.2.9 StreetName <StrtNm>

**Presence:** [0..1]

**Definition:** Name of a street or thoroughfare.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 6.2.10 PostCodeIdentification <PstCdId>

**Presence:** [1..1]

**Definition:** Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### 6.2.11 TownName <TwnNm>

**Presence:** [1..1]

**Definition:** Name of a built-up area, with defined boundaries, and a local government.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.2.12 CountrySubDivision <CtrySubDvsn>

**Presence:** [0..1]

**Definition:** Identifies a subdivision of a country eg, state, region, county.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.2.13 Country <Ctry>

**Presence:** [1..1]

*Impacted by R1 in message definition BankToCustomerAccountReportV02, R1 in message definition BankToCustomerStatementV02, R3 in message definition BuyInConfirmationV02, R4 in message definition BuyInNotificationV02, R2 in message definition BuyInResponseV02, R2 in message definition CollateralManagementCancellationRequestV02, R2 in message definition CollateralManagementCancellationStatusV02, R2 in message definition CollateralProposalResponseV02, R2 in message definition CollateralProposalV02, R2 in message definition CollateralSubstitutionConfirmationV02, R2 in message definition CollateralSubstitutionRequestV02, R2 in message definition CollateralSubstitutionResponseV02, R3 in message definition CollateralValuationReportV01, R6 in message definition DefaultFundContributionReportV02, R3 in message definition InterestPaymentStatementV02, R2 in message definition MarginCallRequestV02, R2 in message definition MarginCallResponseV02, R8 in message definition MarginReportV02, R4 in message definition NetPositionV02, R29 in message definition SecuritiesTransactionPendingReportV01, R2 in message definition SettlementObligationReportV02, R3 in message definition TradeLegNotificationCancellationV02, R3 in message definition TradeLegNotificationV02, R3 in message definition TradeLegStatementV02. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.*

**Definition:** Nation with its own government.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 6.2.14 ServicingPartyA <SvcgPtyA>

**Presence:** [0..1]

**Definition:** Party that is acting on behalf of party A and that offers collateral management services.

**Type:** This message item is composed of one of the following *PartyIdentification33Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
6.2.15	{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
6.2.16	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
6.2.20	Or}	NameAndAddress	<NmAndAdr>	[1..1]	

### 6.2.15 AnyBIC <AnyBIC>

**Presence:** [1..1]

*This message item is part of choice 6.2.14 **ServicingPartyA**.*

*Impacted by R2 in message definition **BankToCustomerAccountReportV02**, R2 in message definition **BankToCustomerStatementV02**, R1 in message definition **BuyInConfirmationV02**, R2 in message definition **BuyInNotificationV02**, R1 in message definition **BuyInResponseV02**, R1 in message definition **CollateralManagementCancellationRequestV02**, R1 in message definition **CollateralManagementCancellationStatusV02**, R1 in message definition **CollateralProposalResponseV02**, R1 in message definition **CollateralProposalV02**, R1 in message definition **CollateralSubstitutionConfirmationV02**, R1 in message definition **CollateralSubstitutionRequestV02**, R1 in message definition **CollateralSubstitutionResponseV02**, R2 in message definition **CollateralValuationReportV01**, R2 in message definition **DefaultFundContributionReportV02**, R2 in message definition **InterestPaymentStatementV02**, R1 in message definition **MarginCallRequestV02**, R1 in message definition **MarginCallResponseV02**, R3 in message definition **MarginReportV02**, R2 in message definition **NetPositionV02**, R7 in message definition **SecuritiesTransactionPendingReportV01**, R1 in message definition **SettlementObligationReportV02**, R2 in message definition **TradeLegNotificationCancellationV02**, R2 in message definition **TradeLegNotificationV02**, R2 in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.656, p.670, p.321, p.332, p.378, p.343, p.420, p.391, p.410, p.451, p.641, p.430, p.231, p.286, p.600, p.570, p.739, p.704, p.513, p.487, p.539 for additional information.*

**Definition:** Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Data Type:** AnyBICIdentifier

**Format:** [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Rule(s):** AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.  
(Fatal) Error Code: Sw.Stds.D00008

### 6.2.16 ProprietaryIdentification <PrtryId>

**Presence:** [1..1]

*This message item is part of choice 6.2.14 **ServicingPartyA**.*

**Definition:** Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**Type:** *This message item is composed of the following **GenericIdentification29** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.2.17</a>		Identification	<Id>	[1..1]	Text
<a href="#">6.2.18</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">6.2.19</a>		SchemeName	<SchmeNm>	[0..1]	Text

### 6.2.17 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.2.18 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.2.19 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.2.20 NameAndAddress <NmAndAdr>

**Presence:** [1..1]

*This message item is part of choice [6.2.14 ServicingPartyA](#).*

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Type:** *This message item is composed of the following [NameAndAddress6](#) element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.2.21</a>		Name	<Nm>	[1..1]	Text
<a href="#">6.2.22</a>		Address	<Adr>	[1..1]	

### 6.2.21 Name <Nm>

**Presence:** [1..1]

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 6.2.22 Address <Adr>

**Presence:** [1..1]

**Definition:** Information that locates and identifies a specific address, as defined by postal services.

**Type:** *This message item is composed of the following **PostalAddress2** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.2.23</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">6.2.24</a>		PostCodeIdentification	<PstCdId>	[1..1]	Text
<a href="#">6.2.25</a>		TownName	<TwnNm>	[1..1]	Text
<a href="#">6.2.26</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">6.2.27</a>		Country	<Ctry>	[1..1]	Code

### 6.2.23 StreetName <StrtNm>

**Presence:** [0..1]

**Definition:** Name of a street or thoroughfare.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 6.2.24 PostCodeIdentification <PstCdId>

**Presence:** [1..1]

**Definition:** Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### 6.2.25 TownName <TwnNm>

**Presence:** [1..1]

**Definition:** Name of a built-up area, with defined boundaries, and a local government.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.2.26 CountrySubDivision <CtrySubDvsn>

**Presence:** [0..1]

**Definition:** Identifies a subdivision of a country eg, state, region, county.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 6.2.27 Country <Ctry>

**Presence:** [1..1]

Impacted by **R1** in message definition **BankToCustomerAccountReportV02**, **R1** in message definition **BankToCustomerStatementV02**, **R3** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInNotificationV02**, **R2** in message definition **BuyInResponseV02**, **R2** in message definition **CollateralManagementCancellationRequestV02**, **R2** in message definition **CollateralManagementCancellationStatusV02**, **R2** in message definition **CollateralProposalResponseV02**, **R2** in message definition **CollateralProposalV02**, **R2** in message definition **CollateralSubstitutionConfirmationV02**, **R2** in message definition **CollateralSubstitutionRequestV02**, **R2** in message definition **CollateralSubstitutionResponseV02**, **R3** in message definition **CollateralValuationReportV01**, **R6** in message definition **DefaultFundContributionReportV02**, **R3** in message definition **InterestPaymentStatementV02**, **R2** in message definition **MarginCallRequestV02**, **R2** in message definition **MarginCallResponseV02**, **R8** in message definition **MarginReportV02**, **R4** in message definition **NetPositionV02**, **R29** in message definition **SecuritiesTransactionPendingReportV01**, **R2** in message definition **SettlementObligationReportV02**, **R3** in message definition **TradeLegNotificationCancellationV02**, **R3** in message definition **TradeLegNotificationV02**, **R3** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Nation with its own government.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

## 6.2.28 PartyB <PtyB>

**Presence:** [1..1]

**Definition:** Defines the other entity associated with the collateral agreement.

**Type:** This message item is composed of one of the following **PartyIdentification33Choice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.2.29</a>	{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
<a href="#">6.2.30</a>	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
<a href="#">6.2.34</a>	Or}	NameAndAddress	<NmAndAdr>	[1..1]	

## 6.2.29 AnyBIC <AnyBIC>

**Presence:** [1..1]

This message item is part of choice [6.2.28 PartyB](#).



Impacted by **R2** in message definition **BankToCustomerAccountReportV02**, **R2** in message definition **BankToCustomerStatementV02**, **R1** in message definition **BuyInConfirmationV02**, **R2** in message definition **BuyInNotificationV02**, **R1** in message definition **BuyInResponseV02**, **R1** in message definition **CollateralManagementCancellationRequestV02**, **R1** in message definition **CollateralManagementCancellationStatusV02**, **R1** in message definition **CollateralProposalResponseV02**, **R1** in message definition **CollateralProposalV02**, **R1** in message definition **CollateralSubstitutionConfirmationV02**, **R1** in message definition **CollateralSubstitutionRequestV02**, **R1** in message definition **CollateralSubstitutionResponseV02**, **R2** in message definition **CollateralValuationReportV01**, **R2** in message definition **DefaultFundContributionReportV02**, **R2** in message definition **InterestPaymentStatementV02**, **R1** in message definition **MarginCallRequestV02**, **R1** in message definition **MarginCallResponseV02**, **R3** in message definition **MarginReportV02**, **R2** in message definition **NetPositionV02**, **R7** in message definition **SecuritiesTransactionPendingReportV01**, **R1** in message definition **SettlementObligationReportV02**, **R2** in message definition **TradeLegNotificationCancellationV02**, **R2** in message definition **TradeLegNotificationV02**, **R2** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.656, p.670, p.321, p.332, p.378, p.343, p.420, p.391, p.410, p.451, p.641, p.430, p.231, p.286, p.600, p.570, p.739, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Data Type:** AnyBICIdentifier

**Format:** [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Rule(s):** AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.  
(Fatal) Error Code: Sw.Stds.D00008

### 6.2.30 ProprietaryIdentification <Prtryld>

**Presence:** [1..1]

*This message item is part of choice 6.2.28 **PartyB**.*

**Definition:** Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**Type:** This message item is composed of the following **GenericIdentification29** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.2.31</a>		Identification	<Id>	[1..1]	Text
<a href="#">6.2.32</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">6.2.33</a>		SchemeName	<SchmeNm>	[0..1]	Text

### 6.2.31 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.2.32 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 6.2.33 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 6.2.34 NameAndAddress <NmAndAdr>

**Presence:** [1..1]

*This message item is part of choice 6.2.28 **PartyB**.*

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Type:** *This message item is composed of the following **NameAndAddress6** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.2.35</a>		Name	<Nm>	[1..1]	Text
<a href="#">6.2.36</a>		Address	<Adr>	[1..1]	

### 6.2.35 Name <Nm>

**Presence:** [1..1]

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Data Type:** Max70Text

**Format:** maxLength: 70

minLength: 1

### 6.2.36 Address <Adr>

**Presence:** [1..1]

**Definition:** Information that locates and identifies a specific address, as defined by postal services.

**Type:** *This message item is composed of the following **PostalAddress2** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.2.37</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">6.2.38</a>		PostCodeIdentification	<PstCdId>	[1..1]	Text
<a href="#">6.2.39</a>		TownName	<TwnNm>	[1..1]	Text
<a href="#">6.2.40</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">6.2.41</a>		Country	<Ctry>	[1..1]	Code

**6.2.37 StreetName <StrtNm>****Presence:** [0..1]**Definition:** Name of a street or thoroughfare.**Data Type:** Max70Text**Format:** maxLength: 70  
minLength: 1**6.2.38 PostCodeIdentification <PstCld>****Presence:** [1..1]**Definition:** Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.**Data Type:** Max16Text**Format:** maxLength: 16  
minLength: 1**6.2.39 TownName <TwnNm>****Presence:** [1..1]**Definition:** Name of a built-up area, with defined boundaries, and a local government.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**6.2.40 CountrySubDivision <CtrySubDvsn>****Presence:** [0..1]**Definition:** Identifies a subdivision of a country eg, state, region, county.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**6.2.41 Country <Ctry>****Presence:** [1..1]

*Impacted by R1 in message definition BankToCustomerAccountReportV02, R1 in message definition BankToCustomerStatementV02, R3 in message definition BuyInConfirmationV02, R4 in message definition BuyInNotificationV02, R2 in message definition BuyInResponseV02, R2 in message definition CollateralManagementCancellationRequestV02, R2 in message definition CollateralManagementCancellationStatusV02, R2 in message definition CollateralProposalResponseV02, R2 in message definition CollateralProposalV02, R2 in message definition CollateralSubstitutionConfirmationV02, R2 in message definition CollateralSubstitutionRequestV02, R2 in message definition CollateralSubstitutionResponseV02, R3 in message definition CollateralValuationReportV01, R6 in message definition DefaultFundContributionReportV02, R3 in message definition InterestPaymentStatementV02, R2 in message definition MarginCallRequestV02, R2 in message definition MarginCallResponseV02, R8 in message definition MarginReportV02, R4 in message definition NetPositionV02, R29 in message definition SecuritiesTransactionPendingReportV01, R2 in message definition SettlementObligationReportV02, R3 in message definition TradeLegNotificationCancellationV02, R3 in message definition TradeLegNotificationV02, R3 in message definition TradeLegStatementV02. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.*

**Definition:** Nation with its own government.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

## 6.2.42 ServicingPartyB <SvcgPtyB>

**Presence:** [0..1]

**Definition:** Party that is acting on behalf of party B and that offers collateral management services.

**Type:** This message item is composed of one of the following **PartyIdentification33Choice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
6.2.43	{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
6.2.44	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
6.2.48	Or}	NameAndAddress	<NmAndAdr>	[1..1]	

## 6.2.43 AnyBIC <AnyBIC>

**Presence:** [1..1]

This message item is part of choice 6.2.42 **ServicingPartyB**.

Impacted by **R2** in message definition **BankToCustomerAccountReportV02**, **R2** in message definition **BankToCustomerStatementV02**, **R1** in message definition **BuyInConfirmationV02**, **R2** in message definition **BuyInNotificationV02**, **R1** in message definition **BuyInResponseV02**, **R1** in message definition **CollateralManagementCancellationRequestV02**, **R1** in message definition **CollateralManagementCancellationStatusV02**, **R1** in message definition **CollateralProposalResponseV02**, **R1** in message definition **CollateralProposalV02**, **R1** in message definition **CollateralSubstitutionConfirmationV02**, **R1** in message definition **CollateralSubstitutionRequestV02**, **R1** in message definition **CollateralSubstitutionResponseV02**, **R2** in message definition **CollateralValuationReportV01**, **R2** in message definition **DefaultFundContributionReportV02**, **R2** in message definition **InterestPaymentStatementV02**, **R1** in message definition **MarginCallRequestV02**, **R1** in message definition **MarginCallResponseV02**, **R3** in message definition **MarginReportV02**, **R2** in message definition **NetPositionV02**, **R7** in message definition **SecuritiesTransactionPendingReportV01**, **R1** in message definition **SettlementObligationReportV02**, **R2** in message definition **TradeLegNotificationCancellationV02**, **R2** in message definition **TradeLegNotificationV02**, **R2** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.656, p.670, p.321, p.332, p.378, p.343, p.420, p.391, p.410, p.451, p.641, p.430, p.231, p.286, p.600, p.570, p.739, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Data Type:** AnyBICIdentifier

**Format:** [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Rule(s):** AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.  
(Fatal) Error Code: Sw.Stds.D00008

**6.2.44 ProprietaryIdentification <PrtryId>****Presence:** [1..1]*This message item is part of choice 6.2.42 ServicingPartyB.***Definition:** Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.**Type:** *This message item is composed of the following **GenericIdentification29** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>6.2.45</u>		Identification	<Id>	[1..1]	Text
<u>6.2.46</u>		Issuer	<Issr>	[1..1]	Text
<u>6.2.47</u>		SchemeName	<SchmeNm>	[0..1]	Text

**6.2.45 Identification <Id>****Presence:** [1..1]**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**6.2.46 Issuer <Issr>****Presence:** [1..1]**Definition:** Entity that assigns the identification.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**6.2.47 SchemeName <SchmeNm>****Presence:** [0..1]**Definition:** Short textual description of the scheme.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**6.2.48 NameAndAddress <NmAndAdr>****Presence:** [1..1]*This message item is part of choice 6.2.42 ServicingPartyB.*

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Type:** *This message item is composed of the following **NameAndAddress6** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.2.49</a>		Name	<Nm>	[1..1]	Text
<a href="#">6.2.50</a>		Address	<Adr>	[1..1]	

### 6.2.49 Name <Nm>

**Presence:** [1..1]

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 6.2.50 Address <Adr>

**Presence:** [1..1]

**Definition:** Information that locates and identifies a specific address, as defined by postal services.

**Type:** *This message item is composed of the following **PostalAddress2** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.2.51</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">6.2.52</a>		PostCodeIdentification	<PstCdId>	[1..1]	Text
<a href="#">6.2.53</a>		TownName	<TwnNm>	[1..1]	Text
<a href="#">6.2.54</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">6.2.55</a>		Country	<Ctry>	[1..1]	Code

### 6.2.51 StreetName <StrtNm>

**Presence:** [0..1]

**Definition:** Name of a street or thoroughfare.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 6.2.52 PostCodeIdentification <PstCdId>

**Presence:** [1..1]

**Definition:** Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### 6.2.53 TownName <TwnNm>

**Presence:** [1..1]

**Definition:** Name of a built-up area, with defined boundaries, and a local government.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.2.54 CountrySubDivision <CtrySubDvsn>

**Presence:** [0..1]

**Definition:** Identifies a subdivision of a country eg, state, region, county.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.2.55 Country <Ctry>

**Presence:** [1..1]

*Impacted by R1 in message definition BankToCustomerAccountReportV02, R1 in message definition BankToCustomerStatementV02, R3 in message definition BuyInConfirmationV02, R4 in message definition BuyInNotificationV02, R2 in message definition BuyInResponseV02, R2 in message definition CollateralManagementCancellationRequestV02, R2 in message definition CollateralManagementCancellationStatusV02, R2 in message definition CollateralProposalResponseV02, R2 in message definition CollateralProposalV02, R2 in message definition CollateralSubstitutionConfirmationV02, R2 in message definition CollateralSubstitutionRequestV02, R2 in message definition CollateralSubstitutionResponseV02, R3 in message definition CollateralValuationReportV01, R6 in message definition DefaultFundContributionReportV02, R3 in message definition InterestPaymentStatementV02, R2 in message definition MarginCallRequestV02, R2 in message definition MarginCallResponseV02, R8 in message definition MarginReportV02, R4 in message definition NetPositionV02, R29 in message definition SecuritiesTransactionPendingReportV01, R2 in message definition SettlementObligationReportV02, R3 in message definition TradeLegNotificationCancellationV02, R3 in message definition TradeLegNotificationV02, R3 in message definition TradeLegStatementV02. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.*

**Definition:** Nation with its own government.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 6.2.56 ExposureType <XpsrTp>

**Presence:** [0..1]

**Definition:** Specifies the underlying business area/type of trade causing the collateral movement.

**Data Type:** Code

*When this message item is present, one of the following ExposureType1Code values must be used:*

Code	Name	Definition
BFGD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRPR	CrossProduct	Combination of various types of trades.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CRTL	CreditLine	Opening of a credit line before trading.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
FIXI	FixedIncome	Trading of fixed income instruments.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FORX	ForeignExchange	Foreign exchange trades in general.
FUTR	Futures	Related to futures trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OPTN	FXOption	Related to options trading activity.
OTCD	OTCDerivatives	OTC derivatives trading.
PAYM	CashSettlement	In support of any type of cash settlement.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.



### 6.2.57 ValuationDate <ValtnDt>

**Presence:** [1..1]

**Definition:** Close of business date that initiating party is valuing the margin call.

**Type:** This message item is composed of one of the following *DateAndDateTimeChoice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./Type
<a href="#">6.2.58</a>	{Or	Date	<Dt>	[1..1]	DateTime
<a href="#">6.2.59</a>	Or}	DateTime	<DtTm>	[1..1]	DateTime

### 6.2.58 Date <Dt>

**Presence:** [1..1]

This message item is part of choice [6.2.57 ValuationDate](#).

**Definition:** Specified date.

**Data Type:** ISODate

### 6.2.59 DateTime <DtTm>

**Presence:** [1..1]

This message item is part of choice [6.2.57 ValuationDate](#).

**Definition:** Specified date and time.

**Data Type:** ISODateTime

## 6.3 Obligation2 ☒

*Obligation2* is used in message definition *MarginCallRequestV02* p.225.

**Definition:** Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

**Type:** The following *Obligation2* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./Type
<a href="#">6.3.0</a>		PartyA	<PtyA>	[1..1]	
<a href="#">6.3.1</a>	{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
<a href="#">6.3.2</a>	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
<a href="#">6.3.3</a>		Identification	<Id>	[1..1]	Text
<a href="#">6.3.4</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">6.3.5</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">6.3.6</a>	Or}	NameAndAddress	<NmAndAdr>	[1..1]	
<a href="#">6.3.7</a>		Name	<Nm>	[1..1]	Text
<a href="#">6.3.8</a>		Address	<Adr>	[1..1]	
<a href="#">6.3.9</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">6.3.10</a>		PostCodeIdentification	<PstCdId>	[1..1]	Text

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.3.11</a>		TownName	<TwnNm>	[1..1]	Text
<a href="#">6.3.12</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">6.3.13</a>		Country	<Ctry>	[1..1]	Code
<a href="#">6.3.14</a>		ServicingPartyA	<SvcgPtyA>	[0..1]	
<a href="#">6.3.15</a>	{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
<a href="#">6.3.16</a>	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
<a href="#">6.3.17</a>		Identification	<Id>	[1..1]	Text
<a href="#">6.3.18</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">6.3.19</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">6.3.20</a>	Or}	NameAndAddress	<NmAndAdr>	[1..1]	
<a href="#">6.3.21</a>		Name	<Nm>	[1..1]	Text
<a href="#">6.3.22</a>		Address	<Adr>	[1..1]	
<a href="#">6.3.23</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">6.3.24</a>		PostCodeIdentification	<PstCdId>	[1..1]	Text
<a href="#">6.3.25</a>		TownName	<TwnNm>	[1..1]	Text
<a href="#">6.3.26</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">6.3.27</a>		Country	<Ctry>	[1..1]	Code
<a href="#">6.3.28</a>		PartyB	<PtyB>	[1..1]	
<a href="#">6.3.29</a>	{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
<a href="#">6.3.30</a>	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
<a href="#">6.3.31</a>		Identification	<Id>	[1..1]	Text
<a href="#">6.3.32</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">6.3.33</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">6.3.34</a>	Or}	NameAndAddress	<NmAndAdr>	[1..1]	
<a href="#">6.3.35</a>		Name	<Nm>	[1..1]	Text
<a href="#">6.3.36</a>		Address	<Adr>	[1..1]	
<a href="#">6.3.37</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">6.3.38</a>		PostCodeIdentification	<PstCdId>	[1..1]	Text
<a href="#">6.3.39</a>		TownName	<TwnNm>	[1..1]	Text
<a href="#">6.3.40</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">6.3.41</a>		Country	<Ctry>	[1..1]	Code
<a href="#">6.3.42</a>		ServicingPartyB	<SvcgPtyB>	[0..1]	
<a href="#">6.3.43</a>	{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
<a href="#">6.3.44</a>	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
<a href="#">6.3.45</a>		Identification	<Id>	[1..1]	Text
<a href="#">6.3.46</a>		Issuer	<Issr>	[1..1]	Text

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.3.47</a>	Or}	SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">6.3.48</a>		NameAndAddress	<NmAndAdr>	[1..1]	
<a href="#">6.3.49</a>	Or}	Name	<Nm>	[1..1]	Text
<a href="#">6.3.50</a>		Address	<Adr>	[1..1]	
<a href="#">6.3.51</a>	Or}	StreetName	<StrtNm>	[0..1]	Text
<a href="#">6.3.52</a>		PostCodeIdentification	<PstCdId>	[1..1]	Text
<a href="#">6.3.53</a>	Or}	TownName	<TwnNm>	[1..1]	Text
<a href="#">6.3.54</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">6.3.55</a>	Or}	Country	<Ctry>	[1..1]	Code
<a href="#">6.3.56</a>		CollateralAccountIdentification	<CollAcctId>	[0..1]	
<a href="#">6.3.57</a>	Or}	Identification	<Id>	[1..1]	Text
<a href="#">6.3.58</a>		Type	<Tp>	[0..1]	
<a href="#">6.3.59</a>	{Or	Type	<Tp>	[0..1]	Code
<a href="#">6.3.60</a>	Or}	Proprietary	<Prtry>	[1..1]	
<a href="#">6.3.61</a>	Or}	Identification	<Id>	[1..1]	Text
<a href="#">6.3.62</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">6.3.63</a>	Or}	SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">6.3.64</a>		Name	<Nm>	[0..1]	Text
<a href="#">6.3.65</a>	Or}	ExposureType	<XpsrTp>	[0..1]	Code
<a href="#">6.3.66</a>		ValuationDate	<ValtnDt>	[1..1]	
<a href="#">6.3.67</a>	{Or	Date	<Dt>	[1..1]	DateTime
<a href="#">6.3.68</a>	Or}	DateTime	<DtTm>	[1..1]	DateTime

### 6.3.0 PartyA <PtyA>

**Presence:** [1..1]

**Definition:** Defines one of the entities associated with the collateral agreement.

**Type:** This message item is composed of one of the following *PartyIdentification33Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.3.1</a>	{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
<a href="#">6.3.2</a>	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
<a href="#">6.3.6</a>	Or}	NameAndAddress	<NmAndAdr>	[1..1]	

### 6.3.1 AnyBIC <AnyBIC>

**Presence:** [1..1]

This message item is part of choice **6.3.0 PartyA**.

Impacted by **R2** in message definition **BankToCustomerAccountReportV02**, **R2** in message definition **BankToCustomerStatementV02**, **R1** in message definition **BuyInConfirmationV02**, **R2** in message definition **BuyInNotificationV02**, **R1** in message definition **BuyInResponseV02**, **R1** in message definition **CollateralManagementCancellationRequestV02**, **R1** in message definition **CollateralManagementCancellationStatusV02**, **R1** in message definition **CollateralProposalResponseV02**, **R1** in message definition **CollateralProposalV02**, **R1** in message definition **CollateralSubstitutionConfirmationV02**, **R1** in message definition **CollateralSubstitutionRequestV02**, **R1** in message definition **CollateralSubstitutionResponseV02**, **R2** in message definition **CollateralValuationReportV01**, **R2** in message definition **DefaultFundContributionReportV02**, **R2** in message definition **InterestPaymentStatementV02**, **R1** in message definition **MarginCallRequestV02**, **R1** in message definition **MarginCallResponseV02**, **R3** in message definition **MarginReportV02**, **R2** in message definition **NetPositionV02**, **R7** in message definition **SecuritiesTransactionPendingReportV01**, **R1** in message definition **SettlementObligationReportV02**, **R2** in message definition **TradeLegNotificationCancellationV02**, **R2** in message definition **TradeLegNotificationV02**, **R2** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.656, p.670, p.321, p.332, p.378, p.343, p.420, p.391, p.410, p.451, p.641, p.430, p.231, p.286, p.600, p.570, p.739, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Data Type:** AnyBICIdentifier

**Format:** [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Rule(s):** AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.  
(Fatal) Error Code: Sw.Stds.D00008

### 6.3.2 ProprietaryIdentification <PrtryId>

**Presence:** [1..1]

*This message item is part of choice 6.3.0 **PartyA**.*

**Definition:** Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**Type:** This message item is composed of the following **GenericIdentification29** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.3.3</a>		Identification	<Id>	[1..1]	Text
<a href="#">6.3.4</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">6.3.5</a>		SchemeName	<SchmeNm>	[0..1]	Text

### 6.3.3 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.3.4 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.3.5 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.3.6 NameAndAddress <NmAndAdr>

**Presence:** [1..1]

*This message item is part of choice 6.3.0 **PartyA**.*

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Type:** *This message item is composed of the following **NameAndAddress6** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.3.7</a>		Name	<Nm>	[1..1]	Text
<a href="#">6.3.8</a>		Address	<Adr>	[1..1]	

### 6.3.7 Name <Nm>

**Presence:** [1..1]

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 6.3.8 Address <Adr>

**Presence:** [1..1]

**Definition:** Information that locates and identifies a specific address, as defined by postal services.

**Type:** *This message item is composed of the following **PostalAddress2** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.3.9</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">6.3.10</a>		PostCodeIdentification	<PstCdId>	[1..1]	Text
<a href="#">6.3.11</a>		TownName	<TwnNm>	[1..1]	Text
<a href="#">6.3.12</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">6.3.13</a>		Country	<Ctry>	[1..1]	Code

### 6.3.9 StreetName <StrtNm>

**Presence:** [0..1]

**Definition:** Name of a street or thoroughfare.

**Data Type:** Max70Text

**Format:** maxLength: 70

minLength: 1

### 6.3.10 PostCodeIdentification <PstCld>

**Presence:** [1..1]

**Definition:** Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

**Data Type:** Max16Text

**Format:** maxLength: 16

minLength: 1

### 6.3.11 TownName <TwnNm>

**Presence:** [1..1]

**Definition:** Name of a built-up area, with defined boundaries, and a local government.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 6.3.12 CountrySubDivision <CtrySubDvsn>

**Presence:** [0..1]

**Definition:** Identifies a subdivision of a country eg, state, region, county.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 6.3.13 Country <Ctry>

**Presence:** [1..1]

*Impacted by R1 in message definition BankToCustomerAccountReportV02, R1 in message definition BankToCustomerStatementV02, R3 in message definition BuyInConfirmationV02, R4 in message definition BuyInNotificationV02, R2 in message definition BuyInResponseV02, R2 in message definition CollateralManagementCancellationRequestV02, R2 in message definition CollateralManagementCancellationStatusV02, R2 in message definition CollateralProposalResponseV02, R2 in message definition CollateralProposalV02, R2 in message definition CollateralSubstitutionConfirmationV02, R2 in message definition CollateralSubstitutionRequestV02, R2 in message definition CollateralSubstitutionResponseV02, R3 in message definition CollateralValuationReportV01, R6 in message definition DefaultFundContributionReportV02, R3 in message definition InterestPaymentStatementV02, R2 in message definition MarginCallRequestV02, R2 in message definition MarginCallResponseV02, R8 in message definition MarginReportV02, R4 in message definition NetPositionV02, R29 in message definition SecuritiesTransactionPendingReportV01, R2 in message definition SettlementObligationReportV02, R3 in message definition TradeLegNotificationCancellationV02, R3 in message definition TradeLegNotificationV02, R3 in message definition TradeLegStatementV02. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.*

**Definition:** Nation with its own government.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 6.3.14 ServicingPartyA <SvcgPtyA>

**Presence:** [0..1]

**Definition:** Specifies the party that is acting on behalf of party A and that offers collateral management services.

**Type:** This message item is composed of one of the following **PartyIdentification33Choice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
6.3.15	{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
6.3.16	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
6.3.20	Or}	NameAndAddress	<NmAndAdr>	[1..1]	

### 6.3.15 AnyBIC <AnyBIC>

**Presence:** [1..1]

This message item is part of choice **6.3.14 ServicingPartyA**.

Impacted by **R2** in message definition **BankToCustomerAccountReportV02**, **R2** in message definition **BankToCustomerStatementV02**, **R1** in message definition **BuyInConfirmationV02**, **R2** in message definition **BuyInNotificationV02**, **R1** in message definition **BuyInResponseV02**, **R1** in message definition **CollateralManagementCancellationRequestV02**, **R1** in message definition **CollateralManagementCancellationStatusV02**, **R1** in message definition **CollateralProposalResponseV02**, **R1** in message definition **CollateralProposalV02**, **R1** in message definition **CollateralSubstitutionConfirmationV02**, **R1** in message definition **CollateralSubstitutionRequestV02**, **R1** in message definition **CollateralSubstitutionResponseV02**, **R2** in message definition **CollateralValuationReportV01**, **R2** in message definition **DefaultFundContributionReportV02**, **R2** in message definition **InterestPaymentStatementV02**, **R1** in message definition **MarginCallRequestV02**, **R1** in message definition **MarginCallResponseV02**, **R3** in message definition **MarginReportV02**, **R2** in message definition **NetPositionV02**, **R7** in message definition **SecuritiesTransactionPendingReportV01**, **R1** in message definition **SettlementObligationReportV02**, **R2** in message definition **TradeLegNotificationCancellationV02**, **R2** in message definition **TradeLegNotificationV02**, **R2** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.656, p.670, p.321, p.332, p.378, p.343, p.420, p.391, p.410, p.451, p.641, p.430, p.231, p.286, p.600, p.570, p.739, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Data Type:** AnyBICIdentifier

**Format:** [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Rule(s):** AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.  
(Fatal) Error Code: Sw.Stds.D00008

### 6.3.16 ProprietaryIdentification <PrtryId>

**Presence:** [1..1]

*This message item is part of choice 6.3.14 ServicingPartyA.*

**Definition:** Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**Type:** *This message item is composed of the following **GenericIdentification29** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.3.17</a>		Identification	<Id>	[1..1]	Text
<a href="#">6.3.18</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">6.3.19</a>		SchemeName	<SchmeNm>	[0..1]	Text

### 6.3.17 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.3.18 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.3.19 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.3.20 NameAndAddress <NmAndAdr>

**Presence:** [1..1]

*This message item is part of choice 6.3.14 ServicingPartyA.*



**Definition:** Name by which a party is known and which is usually used to identify that party.

**Type:** *This message item is composed of the following **NameAndAddress6** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.3.21</a>		Name	<Nm>	[1..1]	Text
<a href="#">6.3.22</a>		Address	<Adr>	[1..1]	

### 6.3.21 Name <Nm>

**Presence:** [1..1]

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 6.3.22 Address <Adr>

**Presence:** [1..1]

**Definition:** Information that locates and identifies a specific address, as defined by postal services.

**Type:** *This message item is composed of the following **PostalAddress2** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.3.23</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">6.3.24</a>		PostCodeIdentification	<PstCdId>	[1..1]	Text
<a href="#">6.3.25</a>		TownName	<TwnNm>	[1..1]	Text
<a href="#">6.3.26</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">6.3.27</a>		Country	<Ctry>	[1..1]	Code

### 6.3.23 StreetName <StrtNm>

**Presence:** [0..1]

**Definition:** Name of a street or thoroughfare.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 6.3.24 PostCodeIdentification <PstCdId>

**Presence:** [1..1]

**Definition:** Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### 6.3.25 TownName <TwnNm>

**Presence:** [1..1]

**Definition:** Name of a built-up area, with defined boundaries, and a local government.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.3.26 CountrySubDivision <CtrySubDvsn>

**Presence:** [0..1]

**Definition:** Identifies a subdivision of a country eg, state, region, county.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.3.27 Country <Ctry>

**Presence:** [1..1]

*Impacted by R1 in message definition BankToCustomerAccountReportV02, R1 in message definition BankToCustomerStatementV02, R3 in message definition BuyInConfirmationV02, R4 in message definition BuyInNotificationV02, R2 in message definition BuyInResponseV02, R2 in message definition CollateralManagementCancellationRequestV02, R2 in message definition CollateralManagementCancellationStatusV02, R2 in message definition CollateralProposalResponseV02, R2 in message definition CollateralProposalV02, R2 in message definition CollateralSubstitutionConfirmationV02, R2 in message definition CollateralSubstitutionRequestV02, R2 in message definition CollateralSubstitutionResponseV02, R3 in message definition CollateralValuationReportV01, R6 in message definition DefaultFundContributionReportV02, R3 in message definition InterestPaymentStatementV02, R2 in message definition MarginCallRequestV02, R2 in message definition MarginCallResponseV02, R8 in message definition MarginReportV02, R4 in message definition NetPositionV02, R29 in message definition SecuritiesTransactionPendingReportV01, R2 in message definition SettlementObligationReportV02, R3 in message definition TradeLegNotificationCancellationV02, R3 in message definition TradeLegNotificationV02, R3 in message definition TradeLegStatementV02. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.*

**Definition:** Nation with its own government.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 6.3.28 PartyB <PtyB>

**Presence:** [1..1]

**Definition:** Defines the other entity associated with the collateral agreement.

**Type:** This message item is composed of one of the following *PartyIdentification33Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
6.3.29	{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
6.3.30	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
6.3.34	Or}	NameAndAddress	<NmAndAdr>	[1..1]	

### 6.3.29 AnyBIC <AnyBIC>

**Presence:** [1..1]

*This message item is part of choice 6.3.28 **PartyB**.*

*Impacted by **R2** in message definition **BankToCustomerAccountReportV02**, **R2** in message definition **BankToCustomerStatementV02**, **R1** in message definition **BuyInConfirmationV02**, **R2** in message definition **BuyInNotificationV02**, **R1** in message definition **BuyInResponseV02**, **R1** in message definition **CollateralManagementCancellationRequestV02**, **R1** in message definition **CollateralManagementCancellationStatusV02**, **R1** in message definition **CollateralProposalResponseV02**, **R1** in message definition **CollateralProposalV02**, **R1** in message definition **CollateralSubstitutionConfirmationV02**, **R1** in message definition **CollateralSubstitutionRequestV02**, **R1** in message definition **CollateralSubstitutionResponseV02**, **R2** in message definition **CollateralValuationReportV01**, **R2** in message definition **DefaultFundContributionReportV02**, **R2** in message definition **InterestPaymentStatementV02**, **R1** in message definition **MarginCallRequestV02**, **R1** in message definition **MarginCallResponseV02**, **R3** in message definition **MarginReportV02**, **R2** in message definition **NetPositionV02**, **R7** in message definition **SecuritiesTransactionPendingReportV01**, **R1** in message definition **SettlementObligationReportV02**, **R2** in message definition **TradeLegNotificationCancellationV02**, **R2** in message definition **TradeLegNotificationV02**, **R2** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.656, p.670, p.321, p.332, p.378, p.343, p.420, p.391, p.410, p.451, p.641, p.430, p.231, p.286, p.600, p.570, p.739, p.704, p.513, p.487, p.539 for additional information.*

**Definition:** Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Data Type:** AnyBICIdentifier

**Format:** [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Rule(s):** AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.  
(Fatal) Error Code: Sw.Stds.D00008

### 6.3.30 ProprietaryIdentification <PrtryId>

**Presence:** [1..1]

*This message item is part of choice 6.3.28 **PartyB**.*

**Definition:** Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**Type:** *This message item is composed of the following **GenericIdentification29** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.3.31</a>		Identification	<Id>	[1..1]	Text
<a href="#">6.3.32</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">6.3.33</a>		SchemeName	<SchmeNm>	[0..1]	Text

### 6.3.31 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.3.32 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.3.33 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.3.34 NameAndAddress <NmAndAdr>

**Presence:** [1..1]

*This message item is part of choice [6.3.28 PartyB](#).*

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Type:** *This message item is composed of the following [NameAndAddress6](#) element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.3.35</a>		Name	<Nm>	[1..1]	Text
<a href="#">6.3.36</a>		Address	<Adr>	[1..1]	

### 6.3.35 Name <Nm>

**Presence:** [1..1]

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 6.3.36 Address <Adr>

**Presence:** [1..1]

**Definition:** Information that locates and identifies a specific address, as defined by postal services.

**Type:** *This message item is composed of the following **PostalAddress2** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.3.37</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">6.3.38</a>		PostCodeIdentification	<PstCdId>	[1..1]	Text
<a href="#">6.3.39</a>		TownName	<TwnNm>	[1..1]	Text
<a href="#">6.3.40</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">6.3.41</a>		Country	<Ctry>	[1..1]	Code

### 6.3.37 StreetName <StrtNm>

**Presence:** [0..1]

**Definition:** Name of a street or thoroughfare.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 6.3.38 PostCodeIdentification <PstCdId>

**Presence:** [1..1]

**Definition:** Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### 6.3.39 TownName <TwnNm>

**Presence:** [1..1]

**Definition:** Name of a built-up area, with defined boundaries, and a local government.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.3.40 CountrySubDivision <CtrySubDvsn>

**Presence:** [0..1]

**Definition:** Identifies a subdivision of a country eg, state, region, county.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.3.41 Country <Ctry>

**Presence:** [1..1]

Impacted by **R1** in message definition **BankToCustomerAccountReportV02**, **R1** in message definition **BankToCustomerStatementV02**, **R3** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInNotificationV02**, **R2** in message definition **BuyInResponseV02**, **R2** in message definition **CollateralManagementCancellationRequestV02**, **R2** in message definition **CollateralManagementCancellationStatusV02**, **R2** in message definition **CollateralProposalResponseV02**, **R2** in message definition **CollateralProposalV02**, **R2** in message definition **CollateralSubstitutionConfirmationV02**, **R2** in message definition **CollateralSubstitutionRequestV02**, **R2** in message definition **CollateralSubstitutionResponseV02**, **R3** in message definition **CollateralValuationReportV01**, **R6** in message definition **DefaultFundContributionReportV02**, **R3** in message definition **InterestPaymentStatementV02**, **R2** in message definition **MarginCallRequestV02**, **R2** in message definition **MarginCallResponseV02**, **R8** in message definition **MarginReportV02**, **R4** in message definition **NetPositionV02**, **R29** in message definition **SecuritiesTransactionPendingReportV01**, **R2** in message definition **SettlementObligationReportV02**, **R3** in message definition **TradeLegNotificationCancellationV02**, **R3** in message definition **TradeLegNotificationV02**, **R3** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Nation with its own government.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 6.3.42 ServicingPartyB <SvcgPtyB>

**Presence:** [0..1]

**Definition:** Specifies the party that is acting on behalf of party B and that offers collateral management services.

**Type:** This message item is composed of one of the following **PartyIdentification33Choice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.3.43</a>	{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
<a href="#">6.3.44</a>	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
<a href="#">6.3.48</a>	Or}	NameAndAddress	<NmAndAdr>	[1..1]	

### 6.3.43 AnyBIC <AnyBIC>

**Presence:** [1..1]

This message item is part of choice [6.3.42 ServicingPartyB](#).

Impacted by **R2** in message definition **BankToCustomerAccountReportV02**, **R2** in message definition **BankToCustomerStatementV02**, **R1** in message definition **BuyInConfirmationV02**, **R2** in message definition **BuyInNotificationV02**, **R1** in message definition **BuyInResponseV02**, **R1** in message definition **CollateralManagementCancellationRequestV02**, **R1** in message definition **CollateralManagementCancellationStatusV02**, **R1** in message definition **CollateralProposalResponseV02**, **R1** in message definition **CollateralProposalV02**, **R1** in message definition **CollateralSubstitutionConfirmationV02**, **R1** in message definition **CollateralSubstitutionRequestV02**, **R1** in message definition **CollateralSubstitutionResponseV02**, **R2** in message definition **CollateralValuationReportV01**, **R2** in message definition **DefaultFundContributionReportV02**, **R2** in message definition **InterestPaymentStatementV02**, **R1** in message definition **MarginCallRequestV02**, **R1** in message definition **MarginCallResponseV02**, **R3** in message definition **MarginReportV02**, **R2** in message definition **NetPositionV02**, **R7** in message definition **SecuritiesTransactionPendingReportV01**, **R1** in message definition **SettlementObligationReportV02**, **R2** in message definition **TradeLegNotificationCancellationV02**, **R2** in message definition **TradeLegNotificationV02**, **R2** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.656, p.670, p.321, p.332, p.378, p.343, p.420, p.391, p.410, p.451, p.641, p.430, p.231, p.286, p.600, p.570, p.739, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Data Type:** AnyBICIdentifier

**Format:** [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Rule(s):** AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.  
(Fatal) Error Code: Sw.Stds.D00008

### 6.3.44 ProprietaryIdentification <Prtryld>

**Presence:** [1..1]

*This message item is part of choice 6.3.42 **ServicingPartyB**.*

**Definition:** Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**Type:** This message item is composed of the following **GenericIdentification29** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.3.45</a>		Identification	<Id>	[1..1]	Text
<a href="#">6.3.46</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">6.3.47</a>		SchemeName	<SchmeNm>	[0..1]	Text

### 6.3.45 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

**6.3.46 Issuer <Issr>****Presence:** [1..1]**Definition:** Entity that assigns the identification.**Data Type:** Max35Text**Format:** maxLength: 35

minLength: 1

**6.3.47 SchemeName <SchmeNm>****Presence:** [0..1]**Definition:** Short textual description of the scheme.**Data Type:** Max35Text**Format:** maxLength: 35

minLength: 1

**6.3.48 NameAndAddress <NmAndAdr>****Presence:** [1..1]*This message item is part of choice 6.3.42 ServicingPartyB.***Definition:** Name by which a party is known and which is usually used to identify that party.**Type:** *This message item is composed of the following **NameAndAddress6** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.3.49</a>		Name	<Nm>	[1..1]	Text
<a href="#">6.3.50</a>		Address	<Adr>	[1..1]	

**6.3.49 Name <Nm>****Presence:** [1..1]**Definition:** Name by which a party is known and which is usually used to identify that party.**Data Type:** Max70Text**Format:** maxLength: 70

minLength: 1

**6.3.50 Address <Adr>****Presence:** [1..1]**Definition:** Information that locates and identifies a specific address, as defined by postal services.**Type:** *This message item is composed of the following **PostalAddress2** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.3.51</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">6.3.52</a>		PostCodeIdentification	<PstCdId>	[1..1]	Text
<a href="#">6.3.53</a>		TownName	<TwnNm>	[1..1]	Text
<a href="#">6.3.54</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">6.3.55</a>		Country	<Ctry>	[1..1]	Code



**6.3.51 StreetName <StrtNm>****Presence:** [0..1]**Definition:** Name of a street or thoroughfare.**Data Type:** Max70Text**Format:** maxLength: 70  
minLength: 1**6.3.52 PostCodeIdentification <PstCld>****Presence:** [1..1]**Definition:** Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.**Data Type:** Max16Text**Format:** maxLength: 16  
minLength: 1**6.3.53 TownName <TwnNm>****Presence:** [1..1]**Definition:** Name of a built-up area, with defined boundaries, and a local government.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**6.3.54 CountrySubDivision <CtrySubDvsn>****Presence:** [0..1]**Definition:** Identifies a subdivision of a country eg, state, region, county.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**6.3.55 Country <Ctry>****Presence:** [1..1]

*Impacted by **R1** in message definition **BankToCustomerAccountReportV02**, **R1** in message definition **BankToCustomerStatementV02**, **R3** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInNotificationV02**, **R2** in message definition **BuyInResponseV02**, **R2** in message definition **CollateralManagementCancellationRequestV02**, **R2** in message definition **CollateralManagementCancellationStatusV02**, **R2** in message definition **CollateralProposalResponseV02**, **R2** in message definition **CollateralProposalV02**, **R2** in message definition **CollateralSubstitutionConfirmationV02**, **R2** in message definition **CollateralSubstitutionRequestV02**, **R2** in message definition **CollateralSubstitutionResponseV02**, **R3** in message definition **CollateralValuationReportV01**, **R6** in message definition **DefaultFundContributionReportV02**, **R3** in message definition **InterestPaymentStatementV02**, **R2** in message definition **MarginCallRequestV02**, **R2** in message definition **MarginCallResponseV02**, **R8** in message definition **MarginReportV02**, **R4** in message definition **NetPositionV02**, **R29** in message definition **SecuritiesTransactionPendingReportV01**, **R2** in message definition **SettlementObligationReportV02**, **R3** in message definition **TradeLegNotificationCancellationV02**, **R3** in message definition **TradeLegNotificationV02**, **R3** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.*

**Definition:** Nation with its own government.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 6.3.56 CollateralAccountIdentification <CollAcctId>

**Presence:** [0..1]

**Definition:** Provides additional information on the Collateral Account of the Party delivering the collateral.

**Type:** This message item is composed of the following *CollateralAccount1* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./Type
<a href="#">6.3.57</a>		Identification	<Id>	[1..1]	Text
<a href="#">6.3.58</a>		Type	<Tp>	[0..1]	
<a href="#">6.3.64</a>		Name	<Nm>	[0..1]	Text

### 6.3.57 Identification <Id>

**Presence:** [1..1]

**Definition:** Unique identification of the Collateral Account.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.3.58 Type <Tp>

**Presence:** [0..1]

**Definition:** Indicates the Type of Collateral Account.

**Type:** This message item is composed of one of the following *CollateralAccountIdentificationType1Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./Type
<a href="#">6.3.59</a>	{Or	Type	<Tp>	[0..1]	Code
<a href="#">6.3.60</a>	Or}	Proprietary	<Prtry>	[1..1]	

### 6.3.59 Type <Tp>

**Presence:** [0..1]

This message item is part of choice [6.3.58 Type](#).

**Definition:** Indicates the Type of Collateral Account expressed as a code.

**Data Type:** Code

When this message item is present, one of the following *CollateralAccountType1Code* values must be used:

Code	Name	Definition
CLIE	Client	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for the clearing member's customers.
DFLT	DefaultFund	Specifies that the account is used to post collateral that covers clearing member's default risk.
HOUS	House	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries.
LIPR	LiquidityProvider	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for liquidity providers (also known as market maker) activities.
MGIN	Margin	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries, or for the clearing member's customers.

### 6.3.60 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 6.3.58 **Type**.*

**Definition:** Specifies the collateral account expressed as a proprietary code.

**Type:** This message item is composed of the following **GenericIdentification29** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">6.3.61</a>		Identification	<Id>	[1..1]	Text
<a href="#">6.3.62</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">6.3.63</a>		SchemeName	<SchmeNm>	[0..1]	Text

### 6.3.61 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.3.62 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 6.3.63 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 6.3.64 Name <Nm>

**Presence:** [0..1]

**Definition:** Description of the account.

**Data Type:** Max70Text

**Format:** maxLength: 70

minLength: 1

### 6.3.65 ExposureType <XpsrTp>

**Presence:** [0..1]

**Definition:** Specifies the underlying business area/type of trade causing the collateral movement.

**Data Type:** Code

*When this message item is present, one of the following **ExposureType1Code** values must be used:*

Code	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRPR	CrossProduct	Combination of various types of trades.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CRTL	CreditLine	Opening of a credit line before trading.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
FIXI	FixedIncome	Trading of fixed income instruments.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FORX	ForeignExchange	Foreign exchange trades in general.
FUTR	Futures	Related to futures trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.

Code	Name	Definition
OPTN	FXOption	Related to options trading activity.
OTCD	OTCDerivatives	OTC derivatives trading.
PAYM	CashSettlement	In support of any type of cash settlement.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCRCP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

### 6.3.66 ValuationDate <ValtnDt>

**Presence:** [1..1]

**Definition:** Indicates the close of business date that initiating party is valuing the margin call.

**Type:** This message item is composed of one of the following *DateAndDateTimeChoice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./Type
6.3.67	{Or	Date	<Dt>	[1..1]	DateTime
6.3.68	Or}	DateTime	<DtTm>	[1..1]	DateTime

### 6.3.67 Date <Dt>

**Presence:** [1..1]

This message item is part of choice 6.3.66 *ValuationDate*.

**Definition:** Specified date.

**Data Type:** ISODate

### 6.3.68 DateTime <DtTm>

**Presence:** [1..1]

This message item is part of choice 6.3.66 *ValuationDate*.

**Definition:** Specified date and time.

**Data Type:** ISODatetime

## 7 CurrentCollateral

### 7.1 MarginCollateral1 ☒

**MarginCollateral1** is used in message definition **MarginCallRequestV02** p.227, p.227, p.227, p.228, p.228, p.228, message definition **MarginCallResponseV02** p.283, p.283, p.283, p.284, p.284, p.284.

**Definition:** Provides details about the collateral held, in transit or that still needs to be agreed by both parties.

**Type:** The following **MarginCollateral1** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>7.1.0</u>		HeldByPartyA	<HeldByPtyA>	[0..1]	Amount
<u>7.1.1</u>		HeldByPartyB	<HeldByPtyB>	[0..1]	Amount
<u>7.1.2</u>		PriorAgreedToPartyA	<PrrAgrdToPtyA>	[0..1]	Amount
<u>7.1.3</u>		PriorAgreedToPartyB	<PrrAgrdToPtyB>	[0..1]	Amount
<u>7.1.4</u>		InTransitToPartyA	<InTrnstToPtyA>	[0..1]	Amount
<u>7.1.5</u>		InTransitToPartyB	<InTrnstToPtyB>	[0..1]	Amount

#### 7.1.0 HeldByPartyA <HeldByPtyA>

**Presence:** [0..1]

Impacted by **R10** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInNotificationV02**, **R12** in message definition **BuyInNotificationV02**, **R10** in message definition **BuyInResponseV02**, **R9** in message definition **BuyInResponseV02**, **R4** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionResponseV02**, **R7** in message definition **CollateralSubstitutionResponseV02**, **R4** in message definition **CollateralValuationReportV01**, **R5** in message definition **CollateralValuationReportV01**, **R4** in message definition **DefaultFundContributionReportV02**, **R5** in message definition **DefaultFundContributionReportV02**, **R4** in message definition **InterestPaymentStatementV02**, **R5** in message definition **InterestPaymentStatementV02**, **R4** in message definition **MarginCallRequestV02**, **R5** in message definition **MarginCallRequestV02**, **R4** in message definition **MarginCallResponseV02**, **R5** in message definition **MarginCallResponseV02**, **R6** in message definition **MarginReportV02**, **R7** in message definition **MarginReportV02**, **R32** in message definition **SecuritiesTransactionPendingReportV01**, **R33** in message definition **SecuritiesTransactionPendingReportV01**, **R10** in message definition **SettlementObligationReportV02**, **R9** in message definition **SettlementObligationReportV02**, **R18** in message definition **TradeLegNotificationCancellationV02**, **R19** in message definition **TradeLegNotificationCancellationV02**, **R18** in message definition **TradeLegNotificationV02**, **R19** in message definition **TradeLegNotificationV02**, **R16** in message definition **TradeLegStatementV02**, **R17** in message definition **TradeLegStatementV02**. Please refer to p.685, p.685, p.658, p.658, p.671, p.671, p.343, p.344, p.392, p.392, p.410, p.410, p.451, p.451, p.642, p.642, p.430, p.430, p.232, p.232, p.287, p.287, p.600, p.600, p.743, p.743, p.706, p.705, p.515, p.515, p.489, p.489, p.541, p.541 for additional information.

**Definition:** Post haircut market value of all margin collateral held by party A.

**Data Type:** ActiveCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

**7.1.1 HeldByPartyB <HeldByPtyB>****Presence:** [0..1]

*Impacted by R10 in message definition BuyInConfirmationV02, R11 in message definition BuyInConfirmationV02, R11 in message definition BuyInNotificationV02, R12 in message definition BuyInNotificationV02, R10 in message definition BuyInResponseV02, R9 in message definition BuyInResponseV02, R4 in message definition CollateralProposalV02, R5 in message definition CollateralProposalV02, R5 in message definition CollateralSubstitutionRequestV02, R6 in message definition CollateralSubstitutionRequestV02, R6 in message definition CollateralSubstitutionResponseV02, R7 in message definition CollateralSubstitutionResponseV02, R4 in message definition CollateralValuationReportV01, R5 in message definition CollateralValuationReportV01, R4 in message definition DefaultFundContributionReportV02, R5 in message definition DefaultFundContributionReportV02, R4 in message definition InterestPaymentStatementV02, R5 in message definition InterestPaymentStatementV02, R4 in message definition MarginCallRequestV02, R5 in message definition MarginCallRequestV02, R4 in message definition MarginCallResponseV02, R5 in message definition MarginCallResponseV02, R6 in message definition MarginReportV02, R7 in message definition MarginReportV02, R32 in message definition SecuritiesTransactionPendingReportV01, R33 in message definition SecuritiesTransactionPendingReportV01, R10 in message definition SettlementObligationReportV02, R9 in message definition SettlementObligationReportV02, R18 in message definition TradeLegNotificationCancellationV02, R19 in message definition TradeLegNotificationCancellationV02, R18 in message definition TradeLegNotificationV02, R19 in message definition TradeLegNotificationV02, R16 in message definition TradeLegStatementV02, R17 in message definition TradeLegStatementV02. Please refer to p.685, p.685, p.658, p.658, p.671, p.671, p.343, p.344, p.392, p.392, p.410, p.410, p.451, p.451, p.642, p.642, p.430, p.430, p.232, p.232, p.287, p.287, p.600, p.600, p.743, p.743, p.706, p.705, p.515, p.515, p.489, p.489, p.541, p.541 for additional information.*

**Definition:** Post haircut market value of all margin collateral held by party B.**Data Type:** ActiveCurrencyAndAmountThis data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

## 7.1.2 PriorAgreedToPartyA <PrrAgrdToPtyA>

**Presence:** [0..1]

*Impacted by R10 in message definition BuyInConfirmationV02, R11 in message definition BuyInConfirmationV02, R11 in message definition BuyInNotificationV02, R12 in message definition BuyInNotificationV02, R10 in message definition BuyInResponseV02, R9 in message definition BuyInResponseV02, R4 in message definition CollateralProposalV02, R5 in message definition CollateralProposalV02, R5 in message definition CollateralSubstitutionRequestV02, R6 in message definition CollateralSubstitutionRequestV02, R6 in message definition CollateralSubstitutionResponseV02, R7 in message definition CollateralSubstitutionResponseV02, R4 in message definition CollateralValuationReportV01, R5 in message definition CollateralValuationReportV01, R4 in message definition DefaultFundContributionReportV02, R5 in message definition DefaultFundContributionReportV02, R4 in message definition InterestPaymentStatementV02, R5 in message definition InterestPaymentStatementV02, R4 in message definition MarginCallRequestV02, R5 in message definition MarginCallRequestV02, R4 in message definition MarginCallResponseV02, R5 in message definition MarginCallResponseV02, R6 in message definition MarginReportV02, R7 in message definition MarginReportV02, R32 in message definition SecuritiesTransactionPendingReportV01, R33 in message definition SecuritiesTransactionPendingReportV01, R10 in message definition SettlementObligationReportV02, R9 in message definition SettlementObligationReportV02, R18 in message definition TradeLegNotificationCancellationV02, R19 in message definition TradeLegNotificationCancellationV02, R18 in message definition TradeLegNotificationV02, R19 in message definition TradeLegNotificationV02, R16 in message definition TradeLegStatementV02, R17 in message definition TradeLegStatementV02. Please refer to p.685, p.685, p.658, p.658, p.671, p.671, p.343, p.344, p.392, p.392, p.410, p.410, p.451, p.451, p.642, p.642, p.430, p.430, p.232, p.232, p.287, p.287, p.600, p.600, p.743, p.743, p.706, p.705, p.515, p.515, p.489, p.489, p.541, p.541 for additional information.*

**Definition:** Sum of all margin agreed amounts due to party A from prior days' collateral calls where collateral movements have not yet been agreed.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by ActiveCurrencyCode.*



**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

**7.1.3 PriorAgreedToPartyB <PrrAgrdToPtyB>****Presence:** [0..1]

*Impacted by R10 in message definition BuyInConfirmationV02, R11 in message definition BuyInConfirmationV02, R11 in message definition BuyInNotificationV02, R12 in message definition BuyInNotificationV02, R10 in message definition BuyInResponseV02, R9 in message definition BuyInResponseV02, R4 in message definition CollateralProposalV02, R5 in message definition CollateralProposalV02, R5 in message definition CollateralSubstitutionRequestV02, R6 in message definition CollateralSubstitutionRequestV02, R6 in message definition CollateralSubstitutionResponseV02, R7 in message definition CollateralSubstitutionResponseV02, R4 in message definition CollateralValuationReportV01, R5 in message definition CollateralValuationReportV01, R4 in message definition DefaultFundContributionReportV02, R5 in message definition DefaultFundContributionReportV02, R4 in message definition InterestPaymentStatementV02, R5 in message definition InterestPaymentStatementV02, R4 in message definition MarginCallRequestV02, R5 in message definition MarginCallRequestV02, R4 in message definition MarginCallResponseV02, R5 in message definition MarginCallResponseV02, R6 in message definition MarginReportV02, R7 in message definition MarginReportV02, R32 in message definition SecuritiesTransactionPendingReportV01, R33 in message definition SecuritiesTransactionPendingReportV01, R10 in message definition SettlementObligationReportV02, R9 in message definition SettlementObligationReportV02, R18 in message definition TradeLegNotificationCancellationV02, R19 in message definition TradeLegNotificationCancellationV02, R18 in message definition TradeLegNotificationV02, R19 in message definition TradeLegNotificationV02, R16 in message definition TradeLegStatementV02, R17 in message definition TradeLegStatementV02. Please refer to p.685, p.685, p.658, p.658, p.671, p.671, p.343, p.344, p.392, p.392, p.410, p.410, p.451, p.451, p.642, p.642, p.430, p.430, p.232, p.232, p.287, p.287, p.600, p.600, p.743, p.743, p.706, p.705, p.515, p.515, p.489, p.489, p.541, p.541 for additional information.*

**Definition:** Sum of all margin agreed amounts due to party B from prior days' collateral calls where collateral movements have not yet been agreed.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by **ActiveCurrencyCode**.*

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

## 7.1.4 InTransitToPartyA <InTrnstToPtyA>

**Presence:** [0..1]

*Impacted by R10 in message definition BuyInConfirmationV02, R11 in message definition BuyInConfirmationV02, R11 in message definition BuyInNotificationV02, R12 in message definition BuyInNotificationV02, R10 in message definition BuyInResponseV02, R9 in message definition BuyInResponseV02, R4 in message definition CollateralProposalV02, R5 in message definition CollateralProposalV02, R5 in message definition CollateralSubstitutionRequestV02, R6 in message definition CollateralSubstitutionRequestV02, R6 in message definition CollateralSubstitutionResponseV02, R7 in message definition CollateralSubstitutionResponseV02, R4 in message definition CollateralValuationReportV01, R5 in message definition CollateralValuationReportV01, R4 in message definition DefaultFundContributionReportV02, R5 in message definition DefaultFundContributionReportV02, R4 in message definition InterestPaymentStatementV02, R5 in message definition InterestPaymentStatementV02, R4 in message definition MarginCallRequestV02, R5 in message definition MarginCallRequestV02, R4 in message definition MarginCallResponseV02, R5 in message definition MarginCallResponseV02, R6 in message definition MarginReportV02, R7 in message definition MarginReportV02, R32 in message definition SecuritiesTransactionPendingReportV01, R33 in message definition SecuritiesTransactionPendingReportV01, R10 in message definition SettlementObligationReportV02, R9 in message definition SettlementObligationReportV02, R18 in message definition TradeLegNotificationCancellationV02, R19 in message definition TradeLegNotificationCancellationV02, R18 in message definition TradeLegNotificationV02, R19 in message definition TradeLegNotificationV02, R16 in message definition TradeLegStatementV02, R17 in message definition TradeLegStatementV02. Please refer to p.685, p.685, p.658, p.658, p.671, p.671, p.343, p.344, p.392, p.392, p.410, p.410, p.451, p.451, p.642, p.642, p.430, p.430, p.232, p.232, p.287, p.287, p.600, p.600, p.743, p.743, p.706, p.705, p.515, p.515, p.489, p.489, p.541, p.541 for additional information.*

**Definition:** Sum of all margin collateral movements due to party A in progress but not yet settled.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveCurrencyAndAmount**CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

### 7.1.5 InTransitToPartyB <InTrnstToPtyB>

**Presence:** [0..1]

*Impacted by R10 in message definition BuyInConfirmationV02, R11 in message definition BuyInConfirmationV02, R11 in message definition BuyInNotificationV02, R12 in message definition BuyInNotificationV02, R10 in message definition BuyInResponseV02, R9 in message definition BuyInResponseV02, R4 in message definition CollateralProposalV02, R5 in message definition CollateralProposalV02, R5 in message definition CollateralSubstitutionRequestV02, R6 in message definition CollateralSubstitutionRequestV02, R6 in message definition CollateralSubstitutionResponseV02, R7 in message definition CollateralSubstitutionResponseV02, R4 in message definition CollateralValuationReportV01, R5 in message definition CollateralValuationReportV01, R4 in message definition DefaultFundContributionReportV02, R5 in message definition DefaultFundContributionReportV02, R4 in message definition InterestPaymentStatementV02, R5 in message definition InterestPaymentStatementV02, R4 in message definition MarginCallRequestV02, R5 in message definition MarginCallRequestV02, R4 in message definition MarginCallResponseV02, R5 in message definition MarginCallResponseV02, R6 in message definition MarginReportV02, R7 in message definition MarginReportV02, R32 in message definition SecuritiesTransactionPendingReportV01, R33 in message definition SecuritiesTransactionPendingReportV01, R10 in message definition SettlementObligationReportV02, R9 in message definition SettlementObligationReportV02, R18 in message definition TradeLegNotificationCancellationV02, R19 in message definition TradeLegNotificationCancellationV02, R18 in message definition TradeLegNotificationV02, R19 in message definition TradeLegNotificationV02, R16 in message definition TradeLegStatementV02, R17 in message definition TradeLegStatementV02. Please refer to p.685, p.685, p.658, p.658, p.671, p.671, p.343, p.344, p.392, p.392, p.410, p.410, p.451, p.451, p.642, p.642, p.430, p.430, p.232, p.232, p.287, p.287, p.600, p.600, p.743, p.743, p.706, p.705, p.515, p.515, p.489, p.489, p.541, p.541 for additional information.*

**Definition:** Sum of all margin collateral movements due to party B in progress but not yet settled.**Data Type:** ActiveCurrencyAndAmount*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.*

**Format: ActiveCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3}

**Rule(s): ActiveCurrencyAndAmount**

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

## 8 Date Time

### 8.1 DateTimePeriodDetails

*DateTimePeriodDetails* is used in message definition **BankToCustomerAccountReportV02** p.14, p.14, p.18, p.20, message definition **BankToCustomerStatementV02** p.118, p.118, p.122, p.124.

**Definition:** Time span defined by a start date and time, and an end date and time.

**Type:** The following *DateTimePeriodDetails* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
8.1.0		FromDateTime	<FrDtTm>	[1..1]	DateTime
8.1.1		ToDateTime	<ToDtTm>	[1..1]	DateTime

#### 8.1.0 FromDateTime <FrDtTm>

**Presence:** [1..1]

**Definition:** Date and time at which the range starts.

**Data Type:** ISODatetime

#### 8.1.1 ToDateTime <ToDtTm>

**Presence:** [1..1]

**Definition:** Date and time at which the range ends.

**Data Type:** ISODatetime

### 8.2 SettlementDate2Choice

*SettlementDate2Choice* is used in message definition **SecuritiesTransactionPendingReportV01** p.734, p.736.

**Definition:** Choice of format for the settlement date.

**Type:** One of the following *SettlementDate2Choice* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
8.2.0	{Or	Date	<Dt>	[1..1]	
8.2.1	{{Or	Date	<Dt>	[1..1]	DateTime
8.2.2	Or}}	DateTime	<DtTm>	[1..1]	DateTime
8.2.3	Or}	DateCode	<DtCd>	[1..1]	
8.2.4	{{Or	Code	<Cd>	[1..1]	Code
8.2.5	Or}}	Proprietary	<Prtry>	[1..1]	
8.2.6		Identification	<Id>	[1..1]	Text
8.2.7		Issuer	<Issr>	[1..1]	Text
8.2.8		SchemeName	<SchmeNm>	[0..1]	Text

### 8.2.0 Date <Dt>

**Synonym(s):** :98A::SETT (ISO 15022), :98C::SETT (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 8.2 SettlementDate2Choice.*

**Definition:** Date in ISO format.

**Type:** This message item is composed of one of the following *DateAndDateTimeChoice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
8.2.1	{Or	Date	<Dt>	[1..1]	DateTime
8.2.2	Or}	DateTime	<DtTm>	[1..1]	DateTime

### 8.2.1 Date <Dt>

**Presence:** [1..1]

*This message item is part of choice 8.2.0 Date.*

**Definition:** Specified date.

**Data Type:** ISODate

### 8.2.2 DateTime <DtTm>

**Presence:** [1..1]

*This message item is part of choice 8.2.0 Date.*

**Definition:** Specified date and time.

**Data Type:** ISODateTime

### 8.2.3 DateCode <DtCd>

**Synonym(s):** :98B: (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 8.2 SettlementDate2Choice.*

**Definition:** Date and time at which the securities are to be delivered or received.

**Type:** *This message item is composed of one of the following SettlementDateCode2Choice element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
8.2.4	{ Or	Code	<Cd>	[1..1]	Code
8.2.5	Or }	Proprietary	<Prtry>	[1..1]	

## 8.2.4 Code <Cd>

**Synonym(s):** :98B::SETT/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 8.2.3 DateCode.*

**Definition:** Settlement date expressed as an ISO 20022 code.

**Data Type:** Code

*One of the following DateType4Code values must be used:*

Code	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.

## 8.2.5 Proprietary <Prtry>

**Synonym(s):** :98B::SETT/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 8.2.3 DateCode.*

*Impacted by **R3** in message definition BuyInNotificationV02, **R13** in message definition NetPositionV02, **R5** in message definition SecuritiesTransactionPendingReportV01, **R8** in message definition SettlementObligationReportV02, **R7** in message definition TradeLegNotificationCancellationV02, **R7** in message definition TradeLegNotificationV02, **R5** in message definition TradeLegStatementV02. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Settlement date expressed as a proprietary code.

**Type:** *This message item is composed of the following GenericIdentification20 element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
8.2.6		Identification	<Id>	[1..1]	Text
8.2.7		Issuer	<Issr>	[1..1]	Text
8.2.8		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 8.2.6 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 8.2.7 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 8.2.8 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 8.3 TradeDate1Choice

*TradeDate1Choice is used in message definition SecuritiesTransactionPendingReportV01 p.734, p.736.*

**Definition:** Choice of format for the trade date.

**Type:** One of the following *TradeDate1Choice* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>8.3.0</u>	{Or	Date	<Dt>	[1..1]	
<u>8.3.1</u>	{{Or	Date	<Dt>	[1..1]	DateTime
<u>8.3.2</u>	Or}}	DateTime	<DtTm>	[1..1]	DateTime
<u>8.3.3</u>	Or}	DateCode	<DtCd>	[1..1]	
<u>8.3.4</u>	{{Or	Code	<Cd>	[1..1]	Code
<u>8.3.5</u>	Or}}	Proprietary	<Prtry>	[1..1]	
<u>8.3.6</u>		Identification	<Id>	[1..1]	Text
<u>8.3.7</u>		Issuer	<Issr>	[1..1]	Text
<u>8.3.8</u>		SchemeName	<SchmeNm>	[0..1]	Text

### 8.3.0 Date <Dt>

**Synonym(s):** :98A::TRAD (ISO 15022), :98C::TRAD (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 8.3 TradeDate1Choice.*

**Definition:** Date expressed as a ISO date.

**Type:** This message item is composed of one of the following *DateAndDateTimeChoice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
8.3.1	{Or	Date	<Dt>	[1..1]	DateTime
8.3.2	Or}	DateTime	<DtTm>	[1..1]	DateTime

### 8.3.1 Date <Dt>

**Presence:** [1..1]

*This message item is part of choice 8.3.0 Date.*

**Definition:** Specified date.

**Data Type:** ISODate

### 8.3.2 DateTime <DtTm>

**Presence:** [1..1]

*This message item is part of choice 8.3.0 Date.*

**Definition:** Specified date and time.

**Data Type:** ISODateTime

### 8.3.3 DateCode <DtCd>

**Synonym(s):** :98A: (ISO 15022), :98C: (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 8.3 TradeDate1Choice.*

**Definition:** Date expressed as a code.

**Type:** This message item is composed of one of the following *TradeDateCode1Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
8.3.4	{Or	Code	<Cd>	[1..1]	Code
8.3.5	Or}	Proprietary	<Prtry>	[1..1]	

### 8.3.4 Code <Cd>

**Synonym(s):** :98B: (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 8.3.3 DateCode.*

**Definition:** Trade date expressed as an ISO 20022 code.

**Data Type:** Code

*One of the following **DateType3Code** values must be used:*

Code	Name	Definition
VARI	Various	Partial trades have occurred over a period of two or more days.



### 8.3.5 Proprietary <Prtry>

**Synonym(s):** :98B: (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 8.3.3 **DateCode**.*

*Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Trade date expressed as an proprietary code.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>8.3.6</u>		Identification	<Id>	[1..1]	Text
<u>8.3.7</u>		Issuer	<Issr>	[1..1]	Text
<u>8.3.8</u>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 8.3.6 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 8.3.7 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 8.3.8 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 9 Date period

### 9.1 DatePeriodDetails

*DatePeriodDetails* is used in message definition *InterestPaymentStatementV02* p.428.

**Definition:** Range of time defined by a start date and an end date.

**Type:** The following *DatePeriodDetails* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>9.1.0</u>		FromDate	<FrDt>	[1..1]	DateTime
<u>9.1.1</u>		ToDate	<ToDt>	[1..1]	DateTime

#### 9.1.0 FromDate <FrDt>

**Presence:** [1..1]

**Definition:** Start date of the range.

**Data Type:** ISODate

#### 9.1.1 ToDate <ToDt>

**Presence:** [1..1]

**Definition:** End date of the range.

**Data Type:** ISODate

## 10 Date time

### 10.1 DateAndDateTimeChoice

*DateAndDateTimeChoice* is used in message definition *BankToCustomerAccountReportV02* p.15, p.16, p.16, p.22, message definition *BankToCustomerStatementV02* p.119, p.120, p.120, p.126, message definition *CollateralValuationReportV01* p.447, message definition *DefaultFundContributionReportV02* p.640, message definition *InterestPaymentStatementV02* p.428, message definition *MarginReportV02* p.595, message definition *NetPositionV02* p.567, message definition *SecuritiesTransactionPendingReportV01* p.732, p.732, p.734, p.734, p.734, p.736, p.736, p.736, message definition *SettlementObligationReportV02* p.701, p.702, message definition *TradeLegStatementV02* p.536.

**Definition:** Choice between a date or a date and time format.

**Type:** One of the following *DateAndDateTimeChoice* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>10.1.0</u>	{Or	Date	<Dt>	[1..1]	DateTime
<u>10.1.1</u>	Or}	DateTime	<DtTm>	[1..1]	DateTime

#### 10.1.0 Date <Dt>

**Presence:** [1..1]

This message item is part of choice *10.1 DateAndDateTimeChoice*.

**Definition:** Specified date.

**Data Type:** ISODate

### 10.1.1 DateTime <DtTm>

**Presence:** [1..1]

*This message item is part of choice 10.1 DateAndDateTimeChoice.*

**Definition:** Specified date and time.

**Data Type:** ISODatetime

## 11 Financial Instrument

### 11.1 SecurityIdentification11 ☒

*SecurityIdentification11 is used in message definition SecuritiesTransactionPendingReportV01 p.734, p.736.*

**Definition:** Identification of a security.

**Type:** The following *SecurityIdentification11* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>11.1.0</u>		Identification	<Id>	[1..1]	
<u>11.1.1</u>	{Or	ISIN	<ISIN>	[1..1]	Identifier
<u>11.1.2</u>	Or}	OtherIdentification	<OthrId>	[1..1]	
<u>11.1.3</u>		Identification	<Id>	[1..1]	Text
<u>11.1.4</u>		IdentificationSource	<IdSrc>	[1..1]	
<u>11.1.5</u>	{{Or	Domestic	<Dmst>	[1..1]	Code
<u>11.1.6</u>	Or}}	Proprietary	<Prtry>	[1..1]	Text
<u>11.1.7</u>		Description	<Desc>	[0..1]	Text

#### 11.1.0 Identification <Id>

**Presence:** [1..1]

**Definition:** Identification of a security.

**Type:** This message item is composed of one of the following *SecurityIdentification11Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>11.1.1</u>	{Or	ISIN	<ISIN>	[1..1]	Identifier
<u>11.1.2</u>	Or}	OtherIdentification	<OthrId>	[1..1]	

#### 11.1.1 ISIN <ISIN>

**Presence:** [1..1]

*This message item is part of choice 11.1.0 Identification.*

**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.

**Data Type:** ISINIdentifier

**Format:** [A-Z0-9]{12,12}

### 11.1.2 OtherIdentification <OthrId>

**Presence:** [1..1]

*This message item is part of choice 11.1.0 Identification.*

**Definition:** Identification of a security by proprietary or domestic identification scheme.

**Type:** *This message item is composed of the following AlternateIdentification1 element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>11.1.3</u>		Identification	<Id>	[1..1]	Text
<u>11.1.4</u>		IdentificationSource	<IdSrc>	[1..1]	

### 11.1.3 Identification <Id>

**Presence:** [1..1]

**Definition:** Unique and unambiguous identifier of a security.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 11.1.4 IdentificationSource <IdSrc>

**Presence:** [1..1]

**Definition:** Source of the security identification.

**Type:** *This message item is composed of one of the following IdentificationSource1Choice element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>11.1.5</u>	{Or	Domestic	<Dmst>	[1..1]	Code
<u>11.1.6</u>	Or}	Proprietary	<Prtry>	[1..1]	Text

### 11.1.5 Domestic <Dmst>

**Presence:** [1..1]

*This message item is part of choice 11.1.4 IdentificationSource.*

Impacted by **R1** in message definition **BankToCustomerAccountReportV02**, **R1** in message definition **BankToCustomerStatementV02**, **R3** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInNotificationV02**, **R2** in message definition **BuyInResponseV02**, **R2** in message definition **CollateralManagementCancellationRequestV02**, **R2** in message definition **CollateralManagementCancellationStatusV02**, **R2** in message definition **CollateralProposalResponseV02**, **R2** in message definition **CollateralProposalV02**, **R2** in message definition **CollateralSubstitutionConfirmationV02**, **R2** in message definition **CollateralSubstitutionRequestV02**, **R2** in message definition **CollateralSubstitutionResponseV02**, **R3** in message definition **CollateralValuationReportV01**, **R6** in message definition **DefaultFundContributionReportV02**, **R3** in message definition **InterestPaymentStatementV02**, **R2** in message definition **MarginCallRequestV02**, **R2** in message definition **MarginCallResponseV02**, **R8** in message definition **MarginReportV02**, **R4** in message definition **NetPositionV02**, **R29** in message definition **SecuritiesTransactionPendingReportV01**, **R2** in message definition **SettlementObligationReportV02**, **R3** in message definition **TradeLegNotificationCancellationV02**, **R3** in message definition **TradeLegNotificationV02**, **R3** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Country of the proprietary identification scheme.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 11.1.6 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 11.1.4 **IdentificationSource**.*

**Definition:** Entity that issues the proprietary identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 11.1.7 Description <Desc>

**Presence:** [0..1]

**Definition:** Textual description of a security instrument.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

## 12 Financial institution identification

### 12.1 BranchAndFinancialInstitutionIdentification4 ☒

**BranchAndFinancialInstitutionIdentification4** is used in message definition **BankToCustomerAccountReportV02** p.17, p.19, p.20, p.20, p.20, p.20, p.20, p.20, p.20, p.20, p.20, message definition **BankToCustomerStatementV02** p.121, p.123, p.124, p.124, p.124, p.124, p.124, p.124, p.124, p.124, p.124.

**Definition:** Set of elements used to uniquely and unambiguously identify a financial institution or a branch of a financial institution.

**Type:** The following **BranchAndFinancialInstitutionIdentification4** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">12.1.0</a>		FinancialInstitutionIdentification	<FinInstnId>	[1..1]	
<a href="#">12.1.1</a>		BIC	<BIC>	[0..1]	Identifier
<a href="#">12.1.2</a>		ClearingSystemMemberIdentification	<ClrSysMmbId>	[0..1]	
<a href="#">12.1.3</a>		ClearingSystemIdentification	<ClrSysId>	[0..1]	
<a href="#">12.1.4</a>	{Or Or}	Code	<Cd>	[1..1]	Code
<a href="#">12.1.5</a>		Proprietary	<Prtry>	[1..1]	Text
<a href="#">12.1.6</a>		MemberIdentification	<MmbId>	[1..1]	Text
<a href="#">12.1.7</a>		Name	<Nm>	[0..1]	Text
<a href="#">12.1.8</a>		PostalAddress	<PstlAdr>	[0..1]	
<a href="#">12.1.9</a>		AddressType	<AdrTp>	[0..1]	Code
<a href="#">12.1.10</a>		Department	<Dept>	[0..1]	Text
<a href="#">12.1.11</a>		SubDepartment	<SubDept>	[0..1]	Text
<a href="#">12.1.12</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">12.1.13</a>		BuildingNumber	<BldgNb>	[0..1]	Text
<a href="#">12.1.14</a>		PostCode	<PstCd>	[0..1]	Text
<a href="#">12.1.15</a>		TownName	<TwnNm>	[0..1]	Text
<a href="#">12.1.16</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">12.1.17</a>		Country	<Ctry>	[0..1]	Code
<a href="#">12.1.18</a>		AddressLine	<AdrLine>	[0..7]	Text
<a href="#">12.1.19</a>		Other	<Othr>	[0..1]	
<a href="#">12.1.20</a>		Identification	<Id>	[1..1]	Text
<a href="#">12.1.21</a>		SchemeName	<SchmeNm>	[0..1]	
<a href="#">12.1.22</a>	{Or Or}	Code	<Cd>	[1..1]	Code
<a href="#">12.1.23</a>		Proprietary	<Prtry>	[1..1]	Text
<a href="#">12.1.24</a>		Issuer	<Issr>	[0..1]	Text
<a href="#">12.1.25</a>		BranchIdentification	<BrnchId>	[0..1]	
<a href="#">12.1.26</a>		Identification	<Id>	[0..1]	Text
<a href="#">12.1.27</a>		Name	<Nm>	[0..1]	Text
<a href="#">12.1.28</a>		PostalAddress	<PstlAdr>	[0..1]	
<a href="#">12.1.29</a>		AddressType	<AdrTp>	[0..1]	Code
<a href="#">12.1.30</a>		Department	<Dept>	[0..1]	Text
<a href="#">12.1.31</a>		SubDepartment	<SubDept>	[0..1]	Text
<a href="#">12.1.32</a>		StreetName	<StrtNm>	[0..1]	Text

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">12.1.33</a>		BuildingNumber	<BldgNb>	[0..1]	Text
<a href="#">12.1.34</a>		PostCode	<PstCd>	[0..1]	Text
<a href="#">12.1.35</a>		TownName	<TwnNm>	[0..1]	Text
<a href="#">12.1.36</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">12.1.37</a>		Country	<Ctry>	[0..1]	Code
<a href="#">12.1.38</a>		AddressLine	<AdrLine>	[0..7]	Text

### 12.1.0 FinancialInstitutionIdentification <FinInstnId>

**Presence:** [1..1]

**Definition:** Unique and unambiguous identification of a financial institution, as assigned under an internationally recognised or proprietary identification scheme.

**Type:** This message item is composed of the following *FinancialInstitutionIdentification7* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">12.1.1</a>		BIC	<BIC>	[0..1]	Identifier
<a href="#">12.1.2</a>		ClearingSystemMemberIdentification	<ClrSysMmbld>	[0..1]	
<a href="#">12.1.7</a>		Name	<Nm>	[0..1]	Text
<a href="#">12.1.8</a>		PostalAddress	<PstlAdr>	[0..1]	
<a href="#">12.1.19</a>		Other	<Othr>	[0..1]	

#### 12.1.1 BIC <BIC>

**Presence:** [0..1]

*Impacted by R5 in message definition BankToCustomerAccountReportV02, R5 in message definition BankToCustomerStatementV02. Please refer to p.25, p.129 for additional information.*

**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)".

**Data Type:** BICIdentifier

**Format:** [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Rule(s):** BIC ☒

Valid BICs for financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consist of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00001

#### 12.1.2 ClearingSystemMemberIdentification <ClrSysMmbld>

**Presence:** [0..1]

**Definition:** Information used to identify a member within a clearing system.

**Type:** This message item is composed of the following *ClearingSystemMemberIdentification2* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">12.1.3</a>		ClearingSystemIdentification	<ClrSysId>	[0..1]	
<a href="#">12.1.6</a>		MemberIdentification	<MmbId>	[1..1]	Text

### 12.1.3 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.

**Type:** This message item is composed of one of the following *ClearingSystemIdentification2Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">12.1.4</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">12.1.5</a>	Or}	Proprietary	<Prtry>	[1..1]	Text

### 12.1.4 Code <Cd>

**Presence:** [1..1]

*This message item is part of choice 12.1.3 ClearingSystemIdentification.*

**Definition:** Identification of a clearing system, in a coded form as published in an external list.

**Data Type:** ExternalClearingSystemIdentification1Code

**Format:** maxLength: 5  
minLength: 1

### 12.1.5 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 12.1.3 ClearingSystemIdentification.*

**Definition:** Identification code for a clearing system, that has not yet been identified in the list of clearing systems.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 12.1.6 MemberIdentification <MmbId>

**Presence:** [1..1]

**Definition:** Identification of a member of a clearing system.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 12.1.7 Name <Nm>

**Presence:** [0..1]

**Definition:** Name by which an agent is known and which is usually used to identify that agent.



**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

### 12.1.8 PostalAddress <PstlAdr>

**Presence:** [0..1]

**Definition:** Information that locates and identifies a specific address, as defined by postal services.

**Type:** This message item is composed of the following *PostalAddress6* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">12.1.9</a>		AddressType	<AdrTp>	[0..1]	Code
<a href="#">12.1.10</a>		Department	<Dept>	[0..1]	Text
<a href="#">12.1.11</a>		SubDepartment	<SubDept>	[0..1]	Text
<a href="#">12.1.12</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">12.1.13</a>		BuildingNumber	<BldgNb>	[0..1]	Text
<a href="#">12.1.14</a>		PostCode	<PstCd>	[0..1]	Text
<a href="#">12.1.15</a>		TownName	<TwnNm>	[0..1]	Text
<a href="#">12.1.16</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">12.1.17</a>		Country	<Ctry>	[0..1]	Code
<a href="#">12.1.18</a>		AddressLine	<AdrLine>	[0..7]	Text

### 12.1.9 AddressType <AdrTp>

**Presence:** [0..1]

**Definition:** Identifies the nature of the postal address.

**Data Type:** Code

When this message item is present, one of the following *AddressType2Code* values must be used:

Code	Name	Definition
ADDR	Postal	Address is the complete postal address.
BIZZ	Business	Address is the business address.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.
HOME	Residential	Address is the home address.
MLTO	MailTo	Address is the address to which mail is sent.
PBOX	POBox	Address is a postal office (PO) box.

### 12.1.10 Department <Dept>

**Presence:** [0..1]

**Definition:** Identification of a division of a large organisation or building.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 12.1.11 SubDepartment <SubDept>

**Presence:** [0..1]

**Definition:** Identification of a sub-division of a large organisation or building.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 12.1.12 StreetName <StrtNm>

**Presence:** [0..1]

**Definition:** Name of a street or thoroughfare.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 12.1.13 BuildingNumber <BldgNb>

**Presence:** [0..1]

**Definition:** Number that identifies the position of a building on a street.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### 12.1.14 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.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### 12.1.15 TownName <TwnNm>

**Presence:** [0..1]

**Definition:** Name of a built-up area, with defined boundaries, and a local government.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 12.1.16 CountrySubDivision <CtrySubDvsn>

**Presence:** [0..1]

**Definition:** Identifies a subdivision of a country such as state, region, county.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 12.1.17 Country <Ctry>

**Presence:** [0..1]

Impacted by **R1** in message definition **BankToCustomerAccountReportV02**, **R1** in message definition **BankToCustomerStatementV02**, **R3** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInNotificationV02**, **R2** in message definition **BuyInResponseV02**, **R2** in message definition **CollateralManagementCancellationRequestV02**, **R2** in message definition **CollateralManagementCancellationStatusV02**, **R2** in message definition **CollateralProposalResponseV02**, **R2** in message definition **CollateralProposalV02**, **R2** in message definition **CollateralSubstitutionConfirmationV02**, **R2** in message definition **CollateralSubstitutionRequestV02**, **R2** in message definition **CollateralSubstitutionResponseV02**, **R3** in message definition **CollateralValuationReportV01**, **R6** in message definition **DefaultFundContributionReportV02**, **R3** in message definition **InterestPaymentStatementV02**, **R2** in message definition **MarginCallRequestV02**, **R2** in message definition **MarginCallResponseV02**, **R8** in message definition **MarginReportV02**, **R4** in message definition **NetPositionV02**, **R29** in message definition **SecuritiesTransactionPendingReportV01**, **R2** in message definition **SettlementObligationReportV02**, **R3** in message definition **TradeLegNotificationCancellationV02**, **R3** in message definition **TradeLegNotificationV02**, **R3** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Nation with its own government.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 12.1.18 AddressLine <AdrLine>

**Presence:** [0..7]

**Definition:** Information that locates and identifies a specific address, as defined by postal services, presented in free format text.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 12.1.19 Other <Othr>

**Presence:** [0..1]

**Definition:** Unique identification of an agent, as assigned by an institution, using an identification scheme.

**Type:** This message item is composed of the following **GenericFinancialIdentification1** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">12.1.20</a>		Identification	<Id>	[1..1]	Text
<a href="#">12.1.21</a>		SchemeName	<SchmeNm>	[0..1]	
<a href="#">12.1.24</a>		Issuer	<Issr>	[0..1]	Text

### 12.1.20 Identification <Id>

**Presence:** [1..1]

**Definition:** Unique and unambiguous identification of a person.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 12.1.21 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Name of the identification scheme.

**Type:** *This message item is composed of one of the following **FinancialIdentificationSchemeName1Choice** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
12.1.22	{Or	Code	<Cd>	[1..1]	Code
12.1.23	Or}	Proprietary	<Prtry>	[1..1]	Text

### 12.1.22 Code <Cd>

**Presence:** [1..1]

*This message item is part of choice 12.1.21 **SchemeName**.*

**Definition:** Name of the identification scheme, in a coded form as published in an external list.

**Data Type:** ExternalFinancialInstitutionIdentification1Code

**Format:** maxLength: 4  
minLength: 1

### 12.1.23 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 12.1.21 **SchemeName**.*

**Definition:** Name of the identification scheme, in a free text form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 12.1.24 Issuer <Issr>

**Presence:** [0..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 12.1.25 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.

**Type:** *This message item is composed of the following **BranchData2** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">12.1.26</a>		Identification	<Id>	[0..1]	Text
<a href="#">12.1.27</a>		Name	<Nm>	[0..1]	Text
<a href="#">12.1.28</a>		PostalAddress	<PstlAdr>	[0..1]	

### 12.1.26 Identification <Id>

**Presence:** [0..1]

**Definition:** Unique and unambiguous identification of a branch of a financial institution.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 12.1.27 Name <Nm>

**Presence:** [0..1]

**Definition:** Name by which an agent is known and which is usually used to identify that agent.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

### 12.1.28 PostalAddress <PstlAdr>

**Presence:** [0..1]

**Definition:** Information that locates and identifies a specific address, as defined by postal services.

**Type:** This message item is composed of the following *PostalAddress6* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">12.1.29</a>		AddressType	<AdrTp>	[0..1]	Code
<a href="#">12.1.30</a>		Department	<Dept>	[0..1]	Text
<a href="#">12.1.31</a>		SubDepartment	<SubDept>	[0..1]	Text
<a href="#">12.1.32</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">12.1.33</a>		BuildingNumber	<BldgNb>	[0..1]	Text
<a href="#">12.1.34</a>		PostCode	<PstCd>	[0..1]	Text
<a href="#">12.1.35</a>		TownName	<TwnNm>	[0..1]	Text
<a href="#">12.1.36</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">12.1.37</a>		Country	<Ctry>	[0..1]	Code
<a href="#">12.1.38</a>		AddressLine	<AdrLine>	[0..7]	Text

### 12.1.29 AddressType <AdrTp>

**Presence:** [0..1]

**Definition:** Identifies the nature of the postal address.

**Data Type:** Code

When this message item is present, one of the following **AddressType2Code** values must be used:

Code	Name	Definition
ADDR	Postal	Address is the complete postal address.
BIZZ	Business	Address is the business address.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.
HOME	Residential	Address is the home address.
MLTO	MailTo	Address is the address to which mail is sent.
PBOX	POBox	Address is a postal office (PO) box.

### 12.1.30 Department <Dept>

**Presence:** [0..1]

**Definition:** Identification of a division of a large organisation or building.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 12.1.31 SubDepartment <SubDept>

**Presence:** [0..1]

**Definition:** Identification of a sub-division of a large organisation or building.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 12.1.32 StreetName <StrtNm>

**Presence:** [0..1]

**Definition:** Name of a street or thoroughfare.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 12.1.33 BuildingNumber <BldgNb>

**Presence:** [0..1]

**Definition:** Number that identifies the position of a building on a street.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### 12.1.34 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.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### 12.1.35 TownName <TwnNm>

**Presence:** [0..1]

**Definition:** Name of a built-up area, with defined boundaries, and a local government.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 12.1.36 CountrySubDivision <CtrySubDvsn>

**Presence:** [0..1]

**Definition:** Identifies a subdivision of a country such as state, region, county.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 12.1.37 Country <Ctry>

**Presence:** [0..1]

*Impacted by **R1** in message definition **BankToCustomerAccountReportV02**, **R1** in message definition **BankToCustomerStatementV02**, **R3** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInNotificationV02**, **R2** in message definition **BuyInResponseV02**, **R2** in message definition **CollateralManagementCancellationRequestV02**, **R2** in message definition **CollateralManagementCancellationStatusV02**, **R2** in message definition **CollateralProposalResponseV02**, **R2** in message definition **CollateralProposalV02**, **R2** in message definition **CollateralSubstitutionConfirmationV02**, **R2** in message definition **CollateralSubstitutionRequestV02**, **R2** in message definition **CollateralSubstitutionResponseV02**, **R3** in message definition **CollateralValuationReportV01**, **R6** in message definition **DefaultFundContributionReportV02**, **R3** in message definition **InterestPaymentStatementV02**, **R2** in message definition **MarginCallRequestV02**, **R2** in message definition **MarginCallResponseV02**, **R8** in message definition **MarginReportV02**, **R4** in message definition **NetPositionV02**, **R29** in message definition **SecuritiesTransactionPendingReportV01**, **R2** in message definition **SettlementObligationReportV02**, **R3** in message definition **TradeLegNotificationCancellationV02**, **R3** in message definition **TradeLegNotificationV02**, **R3** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.*

**Definition:** Nation with its own government.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 12.1.38 AddressLine <AdrLine>

**Presence:** [0..7]

**Definition:** Information that locates and identifies a specific address, as defined by postal services, presented in free format text.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

## 13 Identification information

### 13.1 GenericIdentification20

*GenericIdentification20* is used in message definition **BuyInNotificationV02** p.655, message definition **NetPositionV02** p.569, p.569, message definition **SettlementObligationReportV02** p.702, message definition **TradeLegNotificationCancellationV02** p.512, message definition **TradeLegNotificationV02** p.486, message definition **TradeLegStatementV02** p.537.

**Definition:** Information related to an identification, for example, party identification or account identification.

**Type:** The following *GenericIdentification20* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>13.1.0</u>		Identification	<Id>	[1..1]	Text
<u>13.1.1</u>		Issuer	<Issr>	[1..1]	Text
<u>13.1.2</u>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

#### 13.1.0 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

#### 13.1.1 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 13.1.2 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1



## 13.2 GenericIdentification29

*GenericIdentification29* is used in message definition *CollateralValuationReportV01* p.448.

**Definition:** Information related to an identification, for example, party identification or account identification.

**Type:** The following *GenericIdentification29* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">13.2.0</a>		Identification	<Id>	[1..1]	Text
<a href="#">13.2.1</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">13.2.2</a>		SchemeName	<SchmeNm>	[0..1]	Text

### 13.2.0 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 13.2.1 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 13.2.2 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 13.3 GenericIdentification3

*GenericIdentification3* is used in message definition *BankToCustomerAccountReportV02* p.17, p.19, message definition *BankToCustomerStatementV02* p.121, p.123.

**Definition:** Information related to an identification, eg, party identification or account identification.

**Type:** The following *GenericIdentification3* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">13.3.0</a>		Identification	<Id>	[1..1]	Text
<a href="#">13.3.1</a>		Issuer	<Issr>	[0..1]	Text

### 13.3.0 Identification <Id>

**Presence:** [1..1]

**Definition:** Name or number assigned by an entity to enable recognition of that entity, eg, account identifier.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 13.3.1 Issuer <Issr>

**Presence:** [0..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 14 IndependentAmountTerm

### 14.1 SegregatedIndependentAmountMargin1 ☒

*SegregatedIndependentAmountMargin1* is used in message definition *MarginCallRequestV02* p.226, p.226, p.227, p.227, message definition *MarginCallResponseV02* p.283, p.283, p.284, p.284.

**Definition:** Elements used to calculate the collateral margin call for the segregated independent amount.

**Type:** The following *SegregatedIndependentAmountMargin1* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>14.1.0</u>		MinimumTransferAmount	<MinTrfAmt>	[1..1]	Amount
<u>14.1.1</u>		RoundingAmount	<RndgAmt>	[0..1]	Amount
<u>14.1.2</u>		RoundingMethod	<RndgMtd>	[0..1]	Code

### 14.1.0 MinimumTransferAmount <MinTrfAmt>

**Presence:** [1..1]

Impacted by **R10** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInNotificationV02**, **R12** in message definition **BuyInNotificationV02**, **R10** in message definition **BuyInResponseV02**, **R9** in message definition **BuyInResponseV02**, **R4** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionResponseV02**, **R7** in message definition **CollateralSubstitutionResponseV02**, **R4** in message definition **CollateralValuationReportV01**, **R5** in message definition **CollateralValuationReportV01**, **R4** in message definition **DefaultFundContributionReportV02**, **R5** in message definition **DefaultFundContributionReportV02**, **R4** in message definition **InterestPaymentStatementV02**, **R5** in message definition **InterestPaymentStatementV02**, **R4** in message definition **MarginCallRequestV02**, **R5** in message definition **MarginCallRequestV02**, **R4** in message definition **MarginCallResponseV02**, **R5** in message definition **MarginCallResponseV02**, **R6** in message definition **MarginReportV02**, **R7** in message definition **MarginReportV02**, **R32** in message definition **SecuritiesTransactionPendingReportV01**, **R33** in message definition **SecuritiesTransactionPendingReportV01**, **R10** in message definition **SettlementObligationReportV02**, **R9** in message definition **SettlementObligationReportV02**, **R18** in message definition **TradeLegNotificationCancellationV02**, **R19** in message definition **TradeLegNotificationCancellationV02**, **R18** in message definition **TradeLegNotificationV02**, **R19** in message definition **TradeLegNotificationV02**, **R16** in message definition **TradeLegStatementV02**, **R17** in message definition **TradeLegStatementV02**. Please refer to p.685, p.685, p.658, p.658, p.671, p.671, p.343, p.344, p.392, p.392, p.410, p.410, p.451, p.451, p.642, p.642, p.430, p.430, p.232, p.232, p.287, p.287, p.600, p.600, p.743, p.743, p.706, p.705, p.515, p.515, p.489, p.489, p.541, p.541 for additional information.

**Definition:** Minimum amount to pay/receive as specified in the agreement in the base currency (to avoid the need to transfer an inconveniently small amount of segregated independent amount).

**Data Type:** ActiveCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveCurrencyCode**.

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

### 14.1.1 RoundingAmount <RndgAmt>

**Presence:** [0..1]

Impacted by **R10** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInNotificationV02**, **R12** in message definition **BuyInNotificationV02**, **R10** in message definition **BuyInResponseV02**, **R9** in message definition **BuyInResponseV02**, **R4** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionResponseV02**, **R7** in message definition **CollateralSubstitutionResponseV02**, **R4** in message definition **CollateralValuationReportV01**, **R5** in message definition **CollateralValuationReportV01**, **R4** in message definition **DefaultFundContributionReportV02**, **R5** in message definition **DefaultFundContributionReportV02**, **R4** in message definition **InterestPaymentStatementV02**, **R5** in message definition **InterestPaymentStatementV02**, **R4** in message definition **MarginCallRequestV02**, **R5** in message definition **MarginCallRequestV02**, **R4** in message definition **MarginCallResponseV02**, **R5** in message definition **MarginCallResponseV02**, **R6** in message definition **MarginReportV02**, **R7** in message definition **MarginReportV02**, **R32** in message definition **SecuritiesTransactionPendingReportV01**, **R33** in message definition **SecuritiesTransactionPendingReportV01**, **R10** in message definition **SettlementObligationReportV02**, **R9** in message definition **SettlementObligationReportV02**, **R18** in message definition **TradeLegNotificationCancellationV02**, **R19** in message definition **TradeLegNotificationCancellationV02**, **R18** in message definition **TradeLegNotificationV02**, **R19** in message definition **TradeLegNotificationV02**, **R16** in message definition **TradeLegStatementV02**, **R17** in message definition **TradeLegStatementV02**. Please refer to p.685, p.685, p.658, p.658, p.671, p.671, p.343, p.344, p.392, p.392, p.410, p.410, p.451, p.451, p.642, p.642, p.430, p.430, p.232, p.232, p.287, p.287, p.600, p.600, p.743, p.743, p.706, p.705, p.515, p.515, p.489, p.489, p.541, p.541 for additional information.

**Definition:** Amount specified to avoid the need to transfer uneven amounts of independent amount collateral.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

### 14.1.2 RoundingMethod <RndgMtd>

**Presence:** [0..1]

**Definition:** Defines how the rounding amount was applied in the calculation. For example, should the amount of collateral required be rounded up, down, to the closer integral multiple specified or not rounded.

**Data Type:** Code

*When this message item is present, one of the following **RoundingMethod1Code** values must be used:*

Code	Name	Definition
CLSR	Closer	Rounds the amount to the closer integral multiple specified.
DRDW	Down	Rounds the amount down.
DRUP	Up	Rounds the amount up.
NONE	None	Do not round.

## 15 MarginCallCalculation

### 15.1 AggregatedIndependentAmount1 ☒

*AggregatedIndependentAmount1* is used in message definition *MarginCallRequestV02* p.226, p.226, p.227, p.227, message definition *MarginCallResponseV02* p.283, p.283, p.284, p.284.

**Definition:** Independent amount could be defined at a trade level or portfolio level. It is assumed that their treatment will be based on the exposure convention that is whether netted together or treated on a gross basis.

**Type:** The following *AggregatedIndependentAmount1* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>15.1.0</u>		Trade	<Trad>	[0..1]	
<u>15.1.1</u>		Amount	<Amt>	[1..1]	Amount
<u>15.1.2</u>		Convention	<Cnvntn>	[1..1]	Code
<u>15.1.3</u>		ValueAtRisk	<ValAtRsk>	[0..1]	
<u>15.1.4</u>		Amount	<Amt>	[1..1]	Amount
<u>15.1.5</u>		Convention	<Cnvntn>	[1..1]	Code
<u>15.1.6</u>		NetOpenPosition	<NetOpnPos>	[0..1]	
<u>15.1.7</u>		Amount	<Amt>	[1..1]	Amount
<u>15.1.8</u>		Convention	<Cnvntn>	[1..1]	Code
<u>15.1.9</u>		OtherAmount	<OthrAmt>	[0..*]	
<u>15.1.10</u>		Description	<Desc>	[0..1]	Text
<u>15.1.11</u>		Amount	<Amt>	[1..1]	Amount
<u>15.1.12</u>		Convention	<Cnvntn>	[1..1]	Code

#### 15.1.0 Trade <Trad>

**Presence:** [0..1]

**Definition:** Total independent amount defined in the confirmations of individual trades.

**Type:** This message item is composed of the following *IndependentAmount1* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>15.1.1</u>		Amount	<Amt>	[1..1]	Amount
<u>15.1.2</u>		Convention	<Cnvntn>	[1..1]	Code

### 15.1.1 Amount <Amt>

**Presence:** [1..1]

Impacted by **R10** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInNotificationV02**, **R12** in message definition **BuyInNotificationV02**, **R10** in message definition **BuyInResponseV02**, **R9** in message definition **BuyInResponseV02**, **R4** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionResponseV02**, **R7** in message definition **CollateralSubstitutionResponseV02**, **R4** in message definition **CollateralValuationReportV01**, **R5** in message definition **CollateralValuationReportV01**, **R4** in message definition **DefaultFundContributionReportV02**, **R5** in message definition **DefaultFundContributionReportV02**, **R4** in message definition **InterestPaymentStatementV02**, **R5** in message definition **InterestPaymentStatementV02**, **R4** in message definition **MarginCallRequestV02**, **R5** in message definition **MarginCallRequestV02**, **R4** in message definition **MarginCallResponseV02**, **R5** in message definition **MarginCallResponseV02**, **R6** in message definition **MarginReportV02**, **R7** in message definition **MarginReportV02**, **R32** in message definition **SecuritiesTransactionPendingReportV01**, **R33** in message definition **SecuritiesTransactionPendingReportV01**, **R10** in message definition **SettlementObligationReportV02**, **R9** in message definition **SettlementObligationReportV02**, **R18** in message definition **TradeLegNotificationCancellationV02**, **R19** in message definition **TradeLegNotificationCancellationV02**, **R18** in message definition **TradeLegNotificationV02**, **R19** in message definition **TradeLegNotificationV02**, **R16** in message definition **TradeLegStatementV02**, **R17** in message definition **TradeLegStatementV02**. Please refer to p.685, p.685, p.658, p.658, p.671, p.671, p.343, p.344, p.392, p.392, p.410, p.410, p.451, p.451, p.642, p.642, p.430, p.430, p.232, p.232, p.287, p.287, p.600, p.600, p.743, p.743, p.706, p.705, p.515, p.515, p.489, p.489, p.541, p.541 for additional information.

**Definition:** Provides the independent amount.

**Data Type:** ActiveCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by **ActiveCurrencyCode**.

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

### 15.1.2 Convention <Cnvtntn>

**Presence:** [1..1]

**Definition:** Determines how the independent amount was applied in the calculation.

It is either:

- before threshold, effectively acting as an add on to exposure,
- after threshold where the amount is an add on to the credit support amount and forms part of the variation margin requirement,
- segregated where it is treated independently of variation margin for segregation purposes.

**Data Type:** Code

One of the following *IndependentAmountConventionType1Code* values must be used:

Code	Name	Definition
NATR	NettedAfterThreshold	Independent amount is an add on to the credit support amount and forms part of the variation margin requirement.
NBTR	NettedBeforeThreshold	Independent amount is an add on to exposure.
SEGR	Segregated	Independent amount is treated independently of variation margin for segregation purposes.

### 15.1.3 ValueAtRisk <ValAtRsk>

**Presence:** [0..1]

**Definition:** Portfolio level independent amount that reflects portfolio change over a short time period using statistical techniques such as volatility and risk factor correlations.

**Type:** This message item is composed of the following *IndependentAmount1* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>15.1.4</u>		Amount	<Amt>	[1..1]	Amount
<u>15.1.5</u>		Convention	<Cnvtntn>	[1..1]	Code

### 15.1.4 Amount <Amt>

**Presence:** [1..1]

Impacted by **R10** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInNotificationV02**, **R12** in message definition **BuyInNotificationV02**, **R10** in message definition **BuyInResponseV02**, **R9** in message definition **BuyInResponseV02**, **R4** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionResponseV02**, **R7** in message definition **CollateralSubstitutionResponseV02**, **R4** in message definition **CollateralValuationReportV01**, **R5** in message definition **CollateralValuationReportV01**, **R4** in message definition **DefaultFundContributionReportV02**, **R5** in message definition **DefaultFundContributionReportV02**, **R4** in message definition **InterestPaymentStatementV02**, **R5** in message definition **InterestPaymentStatementV02**, **R4** in message definition **MarginCallRequestV02**, **R5** in message definition **MarginCallRequestV02**, **R4** in message definition **MarginCallResponseV02**, **R5** in message definition **MarginCallResponseV02**, **R6** in message definition **MarginReportV02**, **R7** in message definition **MarginReportV02**, **R32** in message definition **SecuritiesTransactionPendingReportV01**, **R33** in message definition **SecuritiesTransactionPendingReportV01**, **R10** in message definition **SettlementObligationReportV02**, **R9** in message definition **SettlementObligationReportV02**, **R18** in message definition **TradeLegNotificationCancellationV02**, **R19** in message definition **TradeLegNotificationCancellationV02**, **R18** in message definition **TradeLegNotificationV02**, **R19** in message definition **TradeLegNotificationV02**, **R16** in message definition **TradeLegStatementV02**, **R17** in message definition **TradeLegStatementV02**. Please refer to p.685, p.685, p.658, p.658, p.671, p.671, p.343, p.344, p.392, p.392, p.410, p.410, p.451, p.451, p.642, p.642, p.430, p.430, p.232, p.232, p.287, p.287, p.600, p.600, p.743, p.743, p.706, p.705, p.515, p.515, p.489, p.489, p.541, p.541 for additional information.

**Definition:** Provides the independent amount.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

### 15.1.5 Convention <Cnvtnt>

**Presence:** [1..1]



**Definition:** Determines how the independent amount was applied in the calculation.

It is either:

- before threshold, effectively acting as an add on to exposure,
- after threshold where the amount is an add on to the credit support amount and forms part of the variation margin requirement,
- segregated where it is treated independently of variation margin for segregation purposes.

**Data Type:** Code

One of the following *IndependentAmountConventionType1Code* values must be used:

Code	Name	Definition
NATR	NettedAfterThreshold	Independent amount is an add on to the credit support amount and forms part of the variation margin requirement.
NBTR	NettedBeforeThreshold	Independent amount is an add on to exposure.
SEGR	Segregated	Independent amount is treated independently of variation margin for segregation purposes.

### 15.1.6 NetOpenPosition <NetOpnPos>

**Presence:** [0..1]

**Definition:** Portfolio level independent amount related to parties net open position. Net open position means the total of the net long FX and the net options in respect of each currency where: net long FX for any currency shall be the net amount (if any) of that currency which the party “A” is long as against party “B” in respect of all FX transactions.

**Type:** This message item is composed of the following *IndependentAmount1* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>15.1.7</u>		Amount	<Amt>	[1..1]	Amount
<u>15.1.8</u>		Convention	<Cnvtntn>	[1..1]	Code

### 15.1.7 Amount <Amt>

**Presence:** [1..1]

Impacted by **R10** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInNotificationV02**, **R12** in message definition **BuyInNotificationV02**, **R10** in message definition **BuyInResponseV02**, **R9** in message definition **BuyInResponseV02**, **R4** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionResponseV02**, **R7** in message definition **CollateralSubstitutionResponseV02**, **R4** in message definition **CollateralValuationReportV01**, **R5** in message definition **CollateralValuationReportV01**, **R4** in message definition **DefaultFundContributionReportV02**, **R5** in message definition **DefaultFundContributionReportV02**, **R4** in message definition **InterestPaymentStatementV02**, **R5** in message definition **InterestPaymentStatementV02**, **R4** in message definition **MarginCallRequestV02**, **R5** in message definition **MarginCallRequestV02**, **R4** in message definition **MarginCallResponseV02**, **R5** in message definition **MarginCallResponseV02**, **R6** in message definition **MarginReportV02**, **R7** in message definition **MarginReportV02**, **R32** in message definition **SecuritiesTransactionPendingReportV01**, **R33** in message definition **SecuritiesTransactionPendingReportV01**, **R10** in message definition **SettlementObligationReportV02**, **R9** in message definition **SettlementObligationReportV02**, **R18** in message definition **TradeLegNotificationCancellationV02**, **R19** in message definition **TradeLegNotificationCancellationV02**, **R18** in message definition **TradeLegNotificationV02**, **R19** in message definition **TradeLegNotificationV02**, **R16** in message definition **TradeLegStatementV02**, **R17** in message definition **TradeLegStatementV02**. Please refer to p.685, p.685, p.658, p.658, p.671, p.671, p.343, p.344, p.392, p.392, p.410, p.410, p.451, p.451, p.642, p.642, p.430, p.430, p.232, p.232, p.287, p.287, p.600, p.600, p.743, p.743, p.706, p.705, p.515, p.515, p.489, p.489, p.541, p.541 for additional information.

**Definition:** Provides the independent amount.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

### 15.1.8 Convention <Cnvntr>

**Presence:** [1..1]

**Definition:** Determines how the independent amount was applied in the calculation.

It is either:

- before threshold, effectively acting as an add on to exposure,
- after threshold where the amount is an add on to the credit support amount and forms part of the variation margin requirement,
- segregated where it is treated independently of variation margin for segregation purposes.

**Data Type:** Code

One of the following *IndependentAmountConventionType1Code* values must be used:

Code	Name	Definition
NATR	NettedAfterThreshold	Independent amount is an add on to the credit support amount and forms part of the variation margin requirement.
NBTR	NettedBeforeThreshold	Independent amount is an add on to exposure.
SEGR	Segregated	Independent amount is treated independently of variation margin for segregation purposes.

### 15.1.9 OtherAmount <OthrAmt>

**Presence:** [0..\*]

**Definition:** Any other amount that should be considered to calculate the independent amount.

**Type:** This message item is composed of the following *IndependentAmount2* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./Type
<a href="#">15.1.10</a>		Description	<Desc>	[0..1]	Text
<a href="#">15.1.11</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">15.1.12</a>		Convention	<Cnvntn>	[1..1]	Code

### 15.1.10 Description <Desc>

**Presence:** [0..1]

**Definition:** Description of the other amount used in the calculation of the independent amount.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

### 15.1.11 Amount <Amt>

**Presence:** [1..1]

Impacted by **R10** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInNotificationV02**, **R12** in message definition **BuyInNotificationV02**, **R10** in message definition **BuyInResponseV02**, **R9** in message definition **BuyInResponseV02**, **R4** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionResponseV02**, **R7** in message definition **CollateralSubstitutionResponseV02**, **R4** in message definition **CollateralValuationReportV01**, **R5** in message definition **CollateralValuationReportV01**, **R4** in message definition **DefaultFundContributionReportV02**, **R5** in message definition **DefaultFundContributionReportV02**, **R4** in message definition **InterestPaymentStatementV02**, **R5** in message definition **InterestPaymentStatementV02**, **R4** in message definition **MarginCallRequestV02**, **R5** in message definition **MarginCallRequestV02**, **R4** in message definition **MarginCallResponseV02**, **R5** in message definition **MarginCallResponseV02**, **R6** in message definition **MarginReportV02**, **R7** in message definition **MarginReportV02**, **R32** in message definition **SecuritiesTransactionPendingReportV01**, **R33** in message definition **SecuritiesTransactionPendingReportV01**, **R10** in message definition **SettlementObligationReportV02**, **R9** in message definition **SettlementObligationReportV02**, **R18** in message definition **TradeLegNotificationCancellationV02**, **R19** in message definition **TradeLegNotificationCancellationV02**, **R18** in message definition **TradeLegNotificationV02**, **R19** in message definition **TradeLegNotificationV02**, **R16** in message definition **TradeLegStatementV02**, **R17** in message definition **TradeLegStatementV02**. Please refer to p.685, p.685, p.658, p.658, p.671, p.671, p.343, p.344, p.392, p.392, p.410, p.410, p.451, p.451, p.642, p.642, p.430, p.430, p.232, p.232, p.287, p.287, p.600, p.600, p.743, p.743, p.706, p.705, p.515, p.515, p.489, p.489, p.541, p.541 for additional information.

**Definition:** Provides the independent amount.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

### 15.1.12 Convention <Cnvntr>

**Presence:** [1..1]

**Definition:** Determines how the independent amount was applied in the calculation.

It is either:

- before threshold, effectively acting as an add on to exposure,
- after threshold where the amount is an add on to the credit support amount and forms part of the variation margin requirement,
- segregated where it is treated independently of variation margin for segregation purposes.

**Data Type:** Code

One of the following **IndependentAmountConventionType1Code** values must be used:

Code	Name	Definition
NATR	NettedAfterThreshold	Independent amount is an add on to the credit support amount and forms part of the variation margin requirement.
NBTR	NettedBeforeThreshold	Independent amount is an add on to exposure.
SEGR	Segregated	Independent amount is treated independently of variation margin for segregation purposes.

## 16 Market

### 16.1 MarketIdentification20

**MarketIdentification20** is used in message definition **NetPositionV02** p.568, p.569, message definition **SettlementObligationReportV02** p.702, message definition **TradeLegNotificationCancellationV02** p.512, message definition **TradeLegNotificationV02** p.486, message definition **TradeLegStatementV02** p.537.

**Definition:** Context, or geographic environment, in which trading parties may meet in order to negotiate and execute trades among themselves.

**Type:** The following **MarketIdentification20** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>16.1.0</u>		Identification	<Id>	[0..1]	
<u>16.1.1</u>	{Or	MarketIdentifierCode	<MktIdrCd>	[1..1]	Identifier
<u>16.1.2</u>	Or}	Description	<Desc>	[1..1]	Text
<u>16.1.3</u>		Type	<Tp>	[1..1]	
<u>16.1.4</u>	{Or	Code	<Cd>	[1..1]	Code
<u>16.1.5</u>	Or}	Proprietary	<Prtry>	[1..1]	
<u>16.1.6</u>		Identification	<Id>	[1..1]	Text
<u>16.1.7</u>		Issuer	<Issr>	[1..1]	Text
<u>16.1.8</u>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** MarketTypeAndIdentificationRule

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system. If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

### 16.1.0 Identification <Id>

**Synonym(s):** :94B::4!c/[4!c[4c]]/4!c[/30x] (ISO 15022)

**Presence:** [0..1]

**Definition:** Code allocated to places of trade, ie, stock exchanges, regulated markets, eg, Electronic Trading Platforms (ECN), and unregulated markets, eg, Automated Trading Systems (ATS), as sources of prices and related information, in order to facilitate automated processing.

**Type:** This message item is composed of one of the following *MarketIdentification1Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
16.1.1	{Or	MarketIdentifierCode	<MktIdrCd>	[1..1]	Identifier
16.1.2	Or}	Description	<Desc>	[1..1]	Text

#### 16.1.1 MarketIdentifierCode <MktIdrCd>

**Presence:** [1..1]

*This message item is part of choice 16.1.0 Identification.*

**Definition:** ISO 10383 Market Identification Code.

**Data Type:** MICIdentifier

**Format:** [A-Z0-9]{4,4}

#### 16.1.2 Description <Desc>

**Presence:** [1..1]

*This message item is part of choice 16.1.0 Identification.*

**Definition:** Description of the market when no Market Identifier Code is available.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 16.1.3 Type <Tp>

**Synonym(s):** :94B::4!c/[4!c[4c]]/4!c (ISO 15022)

**Presence:** [1..1]

**Definition:** Nature of a market in which transactions take place.

**Type:** This message item is composed of one of the following *MarketType8Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
16.1.4	{Or	Code	<Cd>	[1..1]	Code
16.1.5	Or}	Proprietary	<Prtry>	[1..1]	

#### 16.1.4 Code <Cd>

**Synonym(s):** :94B::4!c/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 16.1.3 Type.*

**Definition:** Market type expressed as an ISO 20022 code.

**Data Type:** Code

One of the following **MarketType2Code** values must be used:

Code	Name	Definition
EXCH	StockExchange	The place is a stock exchange.
OTCO	OverTheCounter	The place is over the counter.
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
VARI	Various	Various places.

### 16.1.5 Proprietary <Prtry>

**Synonym(s):** :94B::4!c/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 16.1.3 Type.*

**Definition:** Market type expressed as a proprietary code.

**Type:** This message item is composed of the following **GenericIdentification30** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">16.1.6</a>		Identification	<Id>	[1..1]	Text
<a href="#">16.1.7</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">16.1.8</a>		SchemeName	<SchmeNm>	[0..1]	Text

### 16.1.6 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 16.1.7 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 16.1.8 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 16.2 MarketIdentification21

**MarketIdentification21** is used in message definition **NetPositionV02** p.569, message definition **TradeLegNotificationCancellationV02** p.512, message definition **TradeLegNotificationV02** p.486, message definition **TradeLegStatementV02** p.537.

**Definition:** Context, or geographic environment, in which trading parties may meet in order to negotiate and execute trades among themselves.

**Type:** The following **MarketIdentification21** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>16.2.0</u>		Identification	<Id>	[0..1]	
<u>16.2.1</u>	{Or	MarketIdentifierCode	<MktIdrCd>	[1..1]	Identifier
<u>16.2.2</u>	Or}	Description	<Desc>	[1..1]	Text
<u>16.2.3</u>		Type	<Tp>	[1..1]	
<u>16.2.4</u>	{Or	Code	<Cd>	[1..1]	Code
<u>16.2.5</u>	Or}	Proprietary	<Prtry>	[1..1]	
<u>16.2.6</u>		Identification	<Id>	[1..1]	Text
<u>16.2.7</u>		Issuer	<Issr>	[1..1]	Text
<u>16.2.8</u>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** MarketTypeAndIdentificationRule

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system.

If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

### 16.2.0 Identification <Id>

**Synonym(s):** :95a: (ISO 15022)

**Presence:** [0..1]

**Definition:** Code allocated to places of trade, ie, stock exchanges, regulated markets, eg, Electronic Trading Platforms (ECN), and unregulated markets, eg, Automated Trading Systems (ATS), as sources of prices and related information, in order to facilitate automated processing.

**Type:** This message item is composed of one of the following **MarketIdentification1Choice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>16.2.1</u>	{Or	MarketIdentifierCode	<MktIdrCd>	[1..1]	Identifier
<u>16.2.2</u>	Or}	Description	<Desc>	[1..1]	Text

### 16.2.1 MarketIdentifierCode <MktIdrCd>

**Presence:** [1..1]

This message item is part of choice **16.2.0 Identification**.

**Definition:** ISO 10383 Market Identification Code.

**Data Type:** MICIdentifier

**Format:** [A-Z0-9]{4,4}



### 16.2.2 Description <Desc>

**Presence:** [1..1]

*This message item is part of choice 16.2.0 **Identification**.*

**Definition:** Description of the market when no Market Identifier Code is available.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 16.2.3 Type <Tp>

**Synonym(s):** :94B::4!c/[4!c[4c]]/4!c (ISO 15022)

**Presence:** [1..1]

**Definition:** Nature of a market in which transactions take place.

**Type:** *This message item is composed of one of the following **MarketType9Choice** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./Type
<a href="#">16.2.4</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">16.2.5</a>	Or}	Proprietary	<Prtry>	[1..1]	

### 16.2.4 Code <Cd>

**Synonym(s):** :94B::4!c//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 16.2.3 **Type**.*

**Definition:** Market type expressed as an ISO 20022 code.

**Data Type:** Code

*One of the following **MarketType5Code** values must be used:*

Code	Name	Definition
EXCH	StockExchange	The place is a stock exchange.
OTCO	OverTheCounter	The place is over the counter.

### 16.2.5 Proprietary <Prtry>

**Synonym(s):** :94B::4!c/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 16.2.3 **Type**.*

**Definition:** Market type expressed as a proprietary code.

**Type:** *This message item is composed of the following **GenericIdentification30** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./Type
<a href="#">16.2.6</a>		Identification	<Id>	[1..1]	Text
<a href="#">16.2.7</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">16.2.8</a>		SchemeName	<SchmeNm>	[0..1]	Text

### 16.2.6 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 16.2.7 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 16.2.8 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 16.3 MarketIdentification4

*MarketIdentification4* is used in message definition *SecuritiesTransactionPendingReportV01* p.734, p.736.

**Definition:** Context, or geographic environment, in which trading parties may meet in order to negotiate and execute trades among themselves.

**Type:** The following *MarketIdentification4* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">16.3.0</a>		Identification	<Id>	[0..1]	
<a href="#">16.3.1</a>	{Or	MarketIdentifierCode	<MktIdrCd>	[1..1]	Identifier
<a href="#">16.3.2</a>	Or}	Description	<Desc>	[1..1]	Text
<a href="#">16.3.3</a>		Type	<Tp>	[1..1]	
<a href="#">16.3.4</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">16.3.5</a>	Or}	Proprietary	<Prtry>	[1..1]	
<a href="#">16.3.6</a>		Identification	<Id>	[1..1]	Text
<a href="#">16.3.7</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">16.3.8</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** Coexistence35to30TextFieldRule

During ISO 15022 – 20022 coexistence, MarketIdentification/Description must be 30 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.  
 MarketTypeAndIdentificationRule

**MarketTypeAndIdentificationRule**

If Market Type is OverTheCounter (OTCO), then Identification/Description must specify a system.

If Market Type is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

**16.3.0 Identification <Id>**

**Synonym(s):** :94B::4!c/[4!c[4c]]/4!c[/30x] (ISO 15022)

**Presence:** [0..1]

**Definition:** Code allocated to places of trade, ie, stock exchanges, regulated markets, eg, Electronic Trading Platforms (ECN), and unregulated markets, eg, Automated Trading Systems (ATS), as sources of prices and related information, in order to facilitate automated processing.

**Type:** This message item is composed of one of the following *MarketIdentification1Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
16.3.1	{Or	MarketIdentifierCode	<MktIdrCd>	[1..1]	Identifier
16.3.2	Or}	Description	<Desc>	[1..1]	Text

**16.3.1 MarketIdentifierCode <MktIdrCd>**

**Presence:** [1..1]

*This message item is part of choice 16.3.0 Identification.*

**Definition:** ISO 10383 Market Identification Code.

**Data Type:** MICIdentifier

**Format:** [A-Z0-9]{4,4}

**16.3.2 Description <Desc>**

**Presence:** [1..1]

*This message item is part of choice 16.3.0 Identification.*

**Definition:** Description of the market when no Market Identifier Code is available.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

**16.3.3 Type <Tp>**

**Synonym(s):** :94B::4!c/[4!c[4c]]/4!c (ISO 15022)

**Presence:** [1..1]

**Definition:** Nature of a market in which transactions take place.

**Type:** This message item is composed of one of the following *MarketType3Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
16.3.4	{Or	Code	<Cd>	[1..1]	Code
16.3.5	Or}	Proprietary	<Prtry>	[1..1]	

### 16.3.4 Code <Cd>

**Synonym(s):** :94B::4!c//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 16.3.3 **Type**.*

**Definition:** Market type expressed as an ISO 20022 code.

**Data Type:** Code

*One of the following **MarketType2Code** values must be used:*

Code	Name	Definition
EXCH	StockExchange	The place is a stock exchange.
OTCO	OverTheCounter	The place is over the counter.
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
VARI	Various	Various places.

### 16.3.5 Proprietary <Prtry>

**Synonym(s):** :94B::4!c/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 16.3.3 **Type**.*

*Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Market type expressed as a proprietary code.

**Type:** *This message item is composed of the following **GenericIdentification20** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">16.3.6</a>		Identification	<Id>	[1..1]	Text
<a href="#">16.3.7</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">16.3.8</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 16.3.6 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

**16.3.7 Issuer <Issr>****Presence:** [1..1]**Definition:** Entity that assigns the identification.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**16.3.8 SchemeName <SchmeNm>****Presence:** [0..1]**Definition:** Short textual description of the scheme.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**16.4 SafekeepingPlaceFormat3Choice ☒***SafekeepingPlaceFormat3Choice is used in message definition SecuritiesTransactionPendingReportV01 p.734, p.736.***Definition:** Choice between formats for the place of safekeeping.**Type:** One of the following *SafekeepingPlaceFormat3Choice* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>16.4.0</u>	{Or	Identification	<Id>	[1..1]	
<u>16.4.1</u>		SafekeepingPlaceType	<SfkpgPlcTp>	[1..1]	Code
<u>16.4.2</u>		Identification	<Id>	[0..1]	Text
<u>16.4.3</u>	Or	Country	<Ctry>	[1..1]	Code
<u>16.4.4</u>	Or	TypeAndIdentification	<TpAndId>	[1..1]	
<u>16.4.5</u>		SafekeepingPlaceType	<SfkpgPlcTp>	[1..1]	Code
<u>16.4.6</u>		Identification	<Id>	[1..1]	Identifier
<u>16.4.7</u>	Or}	Proprietary	<Prtry>	[1..1]	
<u>16.4.8</u>		Type	<Tp>	[1..1]	
<u>16.4.9</u>		Identification	<Id>	[1..1]	Text
<u>16.4.10</u>		Issuer	<Issr>	[1..1]	Text
<u>16.4.11</u>		SchemeName	<SchmeNm>	[0..1]	Text
<u>16.4.12</u>		Identification	<Id>	[0..1]	Text

**16.4.0 Identification <Id>****Synonym(s):** :94F::SAFE (ISO 15022)**Presence:** [1..1]*This message item is part of choice **16.4 SafekeepingPlaceFormat3Choice**.*

Impacted by **R28** in message definition *SecuritiesTransactionPendingReportV01*. Please refer to p.742 for additional information.

**Definition:** Place of safekeeping expressed as a code and a narrative description.

**Type:** This message item is composed of the following *SafekeepingPlaceTypeAndText3* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>16.4.1</u>		SafekeepingPlaceType	<SfkpgPlcTp>	[1..1]	Code
<u>16.4.2</u>		Identification	<Id>	[0..1]	Text

**Rule(s):** Coexistence35to30TextFieldRule

During ISO 15022 – 20022 coexistence, Identification must be 30 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

### 16.4.1 SafekeepingPlaceType <SfkpgPlcTp>

**Synonym(s):** :94B::4!c//4!c (ISO 15022)

**Presence:** [1..1]

**Definition:** Place of safekeeping as a code.

**Data Type:** Code

One of the following *SafekeepingPlace3Code* values must be used:

Code	Name	Definition
SHHE	SharesHeldElsewhere	Shares are held at some place other than a local custodian, International Central Securities Depository, or National Central Securities Depository.

### 16.4.2 Identification <Id>

**Presence:** [0..1]

**Definition:** Additional information about the place of safekeeping.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 16.4.3 Country <Ctry>

**Synonym(s):** :94C: (ISO 15022)

**Presence:** [1..1]

This message item is part of choice **16.4** *SafekeepingPlaceFormat3Choice*.

Impacted by **R1** in message definition **BankToCustomerAccountReportV02**, **R1** in message definition **BankToCustomerStatementV02**, **R3** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInNotificationV02**, **R2** in message definition **BuyInResponseV02**, **R2** in message definition **CollateralManagementCancellationRequestV02**, **R2** in message definition **CollateralManagementCancellationStatusV02**, **R2** in message definition **CollateralProposalResponseV02**, **R2** in message definition **CollateralProposalV02**, **R2** in message definition **CollateralSubstitutionConfirmationV02**, **R2** in message definition **CollateralSubstitutionRequestV02**, **R2** in message definition **CollateralSubstitutionResponseV02**, **R3** in message definition **CollateralValuationReportV01**, **R6** in message definition **DefaultFundContributionReportV02**, **R3** in message definition **InterestPaymentStatementV02**, **R2** in message definition **MarginCallRequestV02**, **R2** in message definition **MarginCallResponseV02**, **R8** in message definition **MarginReportV02**, **R4** in message definition **NetPositionV02**, **R29** in message definition **SecuritiesTransactionPendingReportV01**, **R2** in message definition **SettlementObligationReportV02**, **R3** in message definition **TradeLegNotificationCancellationV02**, **R3** in message definition **TradeLegNotificationV02**, **R3** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Place of safekeeping expressed with a country code.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

#### 16.4.4 TypeAndIdentification <TpAndId>

**Synonym(s):** :94a: (ISO 15022)

**Presence:** [1..1]

This message item is part of choice **16.4 SafekeepingPlaceFormat3Choice**.

**Definition:** Place of safekeeping expressed with a type and identification.

**Type:** This message item is composed of the following **SafekeepingPlaceTypeAndAnyBICIdentifier1** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>16.4.5</u>		SafekeepingPlaceType	<SfkpgPlcTp>	[1..1]	Code
<u>16.4.6</u>		Identification	<Id>	[1..1]	Identifier

#### 16.4.5 SafekeepingPlaceType <SfkpgPlcTp>

**Presence:** [1..1]

**Definition:** Place of safekeeping as a code.

**Data Type:** Code

One of the following **SafekeepingPlace1Code** values must be used:

Code	Name	Definition
CUST	SharesHeldAtLocalCustodian	Shares held at a local custodian.

Code	Name	Definition
ICSD	SharesHeldAtICSD	Shares held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Shares held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Shares are held at some place other than a local custodian, International Central Securities Depository, or National Central Securities Depository.

#### 16.4.6 Identification <Id>

**Presence:** [1..1]

Impacted by **R2** in message definition **BankToCustomerAccountReportV02**, **R2** in message definition **BankToCustomerStatementV02**, **R1** in message definition **BuyInConfirmationV02**, **R2** in message definition **BuyInNotificationV02**, **R1** in message definition **BuyInResponseV02**, **R1** in message definition **CollateralManagementCancellationRequestV02**, **R1** in message definition **CollateralManagementCancellationStatusV02**, **R1** in message definition **CollateralProposalResponseV02**, **R1** in message definition **CollateralProposalV02**, **R1** in message definition **CollateralSubstitutionConfirmationV02**, **R1** in message definition **CollateralSubstitutionRequestV02**, **R1** in message definition **CollateralSubstitutionResponseV02**, **R2** in message definition **CollateralValuationReportV01**, **R2** in message definition **DefaultFundContributionReportV02**, **R2** in message definition **InterestPaymentStatementV02**, **R1** in message definition **MarginCallRequestV02**, **R1** in message definition **MarginCallResponseV02**, **R3** in message definition **MarginReportV02**, **R2** in message definition **NetPositionV02**, **R7** in message definition **SecuritiesTransactionPendingReportV01**, **R1** in message definition **SettlementObligationReportV02**, **R2** in message definition **TradeLegNotificationCancellationV02**, **R2** in message definition **TradeLegNotificationV02**, **R2** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.656, p.670, p.321, p.332, p.378, p.343, p.420, p.391, p.410, p.451, p.641, p.430, p.231, p.286, p.600, p.570, p.739, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Place of safekeeping.

**Data Type:** AnyBICIdentifier

**Format:** [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Rule(s):** AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00008

#### 16.4.7 Proprietary <Prtry>

**Presence:** [1..1]

This message item is part of choice **16.4 SafekeepingPlaceFormat3Choice**.

Impacted by **R30** in message definition **SecuritiesTransactionPendingReportV01**. Please refer to p.743 for additional information.

**Definition:** Place of safekeeping expressed with a propriety identification scheme.

**Type:** This message item is composed of the following **GenericIdentification21** element(s):



Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>16.4.8</u>		Type	<Tp>	[1..1]	
<u>16.4.12</u>		Identification	<Id>	[0..1]	Text

**Rule(s):** Coexistence35to30TextFieldRule

During ISO 15022 – 20022 coexistence, Identification must be 30 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

### 16.4.8 Type <Tp>

**Presence:** [1..1]

Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>16.4.9</u>		Identification	<Id>	[1..1]	Text
<u>16.4.10</u>		Issuer	<Issr>	[1..1]	Text
<u>16.4.11</u>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 16.4.9 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 16.4.10 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 16.4.11 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 16.4.12 Identification <Id>

**Presence:** [0..1]

**Definition:** Name or number assigned by an entity to enable recognition of that entity, eg, account identifier.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 17 Miscellaneous

### 17.1 Extension2

*Extension2 is used in message definition **SecuritiesTransactionPendingReportV01** p.735, p.737.*

**Definition:** Additional information that can not be captured in the structured fields and/or any other specific block.

**Type:** The following *Extension2* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.1.0</a>		PlaceAndName	<PlcAndNm>	[0..1]	Text
<a href="#">17.1.1</a>		ExtensionEnvelope	<XtnsnEnvlp>	[1..1]	
<a href="#">17.1.2</a>		ExtensionContents	(User Defined)	[1..1]	

#### 17.1.0 PlaceAndName <PlcAndNm>

**Presence:** [0..1]

**Definition:** Name qualifying the information provided in the Text field, and place where this information should be inserted.

**Data Type:** Max350Text

**Format:** maxLength: 350  
minLength: 1

#### 17.1.1 ExtensionEnvelope <XtnsnEnvlp>

**Presence:** [1..1]

**Definition:** Technical element wrapping the extension.

**Type:** This message item is composed of the following *ExtensionEnvelope1* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.1.2</a>		ExtensionContents	(User Defined)	[1..1]	

#### 17.1.2 ExtensionContents (User Defined)

**Presence:** [1..1]

**Definition:** Technical element that specifies the extension.

**Type:** (User Defined)

*This content will be validated on a can do basis.*

*It may contain any XML structure.*

## 17.2 Frequency4Choice

*Frequency4Choice is used in message definition SecuritiesTransactionPendingReportV01 p.732.*

**Definition:** Choice of format for a frequency, for example, the frequency of delivery of a statement.

**Type:** One of the following **Frequency4Choice** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>17.2.0</u>	{Or	Code	<Cd>	[1..1]	Code
<u>17.2.1</u>	Or}	Proprietary	<Prtry>	[1..1]	
<u>17.2.2</u>		Identification	<Id>	[1..1]	Text
<u>17.2.3</u>		Issuer	<Issr>	[1..1]	Text
<u>17.2.4</u>		SchemeName	<SchmeNm>	[0..1]	Text

### 17.2.0 Code <Cd>

**Synonym(s):** :22F::SFRE//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.2 Frequency4Choice.*

**Definition:** Frequency expressed as an ISO 20022 code.

**Data Type:** Code

*One of the following EventFrequency4Code values must be used:*

Code	Name	Definition
ADHO	Adhoc	Event takes place as necessary.
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
MNTH	Monthly	Event takes place every month or once a month.
WEEK	Weekly	Event takes place once a week.
YEAR	Annual	Event takes place every year or once a year.

### 17.2.1 Proprietary <Prtry>

**Synonym(s):** :22F::SFRE/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.2 Frequency4Choice.*

*Impacted by R3 in message definition BuyInNotificationV02, R13 in message definition NetPositionV02, R5 in message definition SecuritiesTransactionPendingReportV01, R8 in message definition SettlementObligationReportV02, R7 in message definition TradeLegNotificationCancellationV02, R7 in message definition TradeLegNotificationV02, R5 in message definition TradeLegStatementV02. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Frequency expressed as a proprietary code.

**Type:** This message item is composed of the following *GenericIdentification20* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.2.2</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.2.3</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.2.4</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 17.2.2 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 17.2.3 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.2.4 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 17.3 Number3Choice

*Number3Choice* is used in message definition *SecuritiesTransactionPendingReportV01* p.732.

**Definition:** Choice of 3 and 5 exact numeric number.

**Type:** One of the following *Number3Choice* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.3.0</a>	{Or	Short	<Shrt>	[1..1]	Text
<a href="#">17.3.1</a>	Or}	Long	<Lng>	[1..1]	Text

### 17.3.0 Short <Shrt>

**Synonym(s):** :13A: (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.3 **Number3Choice**.*

**Definition:** Number of maximum 3 numeric text.

**Data Type:** Exact3NumericText

**Format:** [0-9]{3}

### 17.3.1 Long <Lng>

**Synonym(s):** :13B: (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.3 **Number3Choice**.*

**Definition:** Number of maximum 5 numeric text. Is only to be used in a delta statement.

**Data Type:** Exact5NumericText

**Format:** [0-9]{5}

## 17.4 Pagination

*Pagination is used in message definition **BankToCustomerAccountReportV02** p.13, message definition **BankToCustomerStatementV02** p.117, message definition **CollateralValuationReportV01** p.447, message definition **InterestPaymentStatementV02** p.428, message definition **MarginReportV02** p.595, message definition **NetPositionV02** p.567, message definition **SecuritiesTransactionPendingReportV01** p.732, message definition **SettlementObligationReportV02** p.701, message definition **TradeLegStatementV02** p.536.*

**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).

**Type:** The following **Pagination** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>17.4.0</u>		PageNumber	<PgNb>	[1..1]	Text
<u>17.4.1</u>		LastPageIndicator	<LastPgInd>	[1..1]	Indicator

### 17.4.0 PageNumber <PgNb>

**Presence:** [1..1]

**Definition:** Page number.

**Data Type:** Max5NumericText

**Format:** [0-9]{1,5}

### 17.4.1 LastPageIndicator <LastPgInd>

**Presence:** [1..1]

**Definition:** Indicates the last page.

**Data Type:** One of the following **YesNoIndicator** values must be used:

MeaningWhenTrue: Yes

MeaningWhenFalse: No

## 17.5 SettlementDetails7

*SettlementDetails7* is used in message definition *SecuritiesTransactionPendingReportV01* p.733, p.736.

**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.

**Type:** The following *SettlementDetails7* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.0</a>		HoldIndicator	<HldInd>	[0..1]	Indicator
<a href="#">17.5.1</a>		SettlementTransactionCondition	<SttlmTxCond>	[0..*]	
<a href="#">17.5.2</a>	{Or Or}	Code	<Cd>	[1..1]	Code
<a href="#">17.5.3</a>		Proprietary	<Prtry>	[1..1]	
<a href="#">17.5.4</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.5</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.6</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">17.5.7</a>		SettlingCapacity	<SttlgCpcty>	[0..1]	
<a href="#">17.5.8</a>	{Or Or}	Code	<Cd>	[1..1]	Code
<a href="#">17.5.9</a>		Proprietary	<Prtry>	[1..1]	
<a href="#">17.5.10</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.11</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.12</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">17.5.13</a>		StampDutyTaxBasis	<StmpDtyTaxBsis>	[0..1]	
<a href="#">17.5.14</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.15</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.16</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">17.5.17</a>		SecuritiesRTGS	<SciesRTGS>	[0..1]	
<a href="#">17.5.18</a>	{Or Or}	Indicator	<Ind>	[1..1]	Indicator
<a href="#">17.5.19</a>		Proprietary	<Prtry>	[1..1]	
<a href="#">17.5.20</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.21</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.22</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">17.5.23</a>		Registration	<Regn>	[0..1]	
<a href="#">17.5.24</a>	{Or Or}	Code	<Cd>	[1..1]	Code
<a href="#">17.5.25</a>		Proprietary	<Prtry>	[1..1]	
<a href="#">17.5.26</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.27</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.28</a>		SchemeName	<SchmeNm>	[0..1]	Text

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.29</a>		BeneficialOwnership	<BnfclOwnrsh>	[0..1]	
<a href="#">17.5.30</a>	{Or Or}	Indicator	<Ind>	[1..1]	Indicator
<a href="#">17.5.31</a>		Proprietary	<Prtry>	[1..1]	
<a href="#">17.5.32</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.33</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.34</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">17.5.35</a>		CashClearingSystem	<CshClrSys>	[0..1]	
<a href="#">17.5.36</a>	{Or Or}	Code	<Cd>	[1..1]	Code
<a href="#">17.5.37</a>		Proprietary	<Prtry>	[1..1]	
<a href="#">17.5.38</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.39</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.40</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">17.5.41</a>		TaxCapacity	<TaxCpcty>	[0..1]	
<a href="#">17.5.42</a>	{Or Or}	Code	<Cd>	[1..1]	Code
<a href="#">17.5.43</a>		Proprietary	<Prtry>	[1..1]	
<a href="#">17.5.44</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.45</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.46</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">17.5.47</a>		RepurchaseType	<RpTp>	[0..1]	
<a href="#">17.5.48</a>	{Or Or}	Code	<Cd>	[1..1]	Code
<a href="#">17.5.49</a>		Proprietary	<Prtry>	[1..1]	
<a href="#">17.5.50</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.51</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.52</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">17.5.53</a>		MarketClientSide	<MktClntSd>	[0..1]	
<a href="#">17.5.54</a>	{Or Or}	Code	<Cd>	[1..1]	Code
<a href="#">17.5.55</a>		Proprietary	<Prtry>	[1..1]	
<a href="#">17.5.56</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.57</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.58</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">17.5.59</a>		BlockTrade	<BlckTrad>	[0..1]	
<a href="#">17.5.60</a>	{Or Or}	Code	<Cd>	[1..1]	Code
<a href="#">17.5.61</a>		Proprietary	<Prtry>	[1..1]	
<a href="#">17.5.62</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.63</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.64</a>		SchemeName	<SchmeNm>	[0..1]	Text

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.65</a>		LegalRestrictions	<LglRstrctns>	[0..1]	
<a href="#">17.5.66</a>	{Or Or}	Code	<Cd>	[1..1]	Code
<a href="#">17.5.67</a>		Proprietary	<Prtry>	[1..1]	
<a href="#">17.5.68</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.69</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.70</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">17.5.71</a>		SettlementSystemMethod	<SttlmSysMtd>	[0..1]	
<a href="#">17.5.72</a>	{Or Or}	Code	<Cd>	[1..1]	Code
<a href="#">17.5.73</a>		Proprietary	<Prtry>	[1..1]	
<a href="#">17.5.74</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.75</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.76</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">17.5.77</a>		NettingEligibility	<NetgElgblty>	[0..1]	
<a href="#">17.5.78</a>	{Or Or}	Indicator	<Ind>	[1..1]	Indicator
<a href="#">17.5.79</a>		Proprietary	<Prtry>	[1..1]	
<a href="#">17.5.80</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.81</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.82</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">17.5.83</a>		CCPEligibility	<CCPElgblty>	[0..1]	
<a href="#">17.5.84</a>	{Or Or}	Indicator	<Ind>	[1..1]	Indicator
<a href="#">17.5.85</a>		Proprietary	<Prtry>	[1..1]	
<a href="#">17.5.86</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.87</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.88</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">17.5.89</a>		LetterOfGuarantee	<LttrOfGrnt>	[0..1]	
<a href="#">17.5.90</a>	{Or Or}	Indicator	<Ind>	[1..1]	Indicator
<a href="#">17.5.91</a>		Proprietary	<Prtry>	[1..1]	
<a href="#">17.5.92</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.93</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.94</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">17.5.95</a>		PartialSettlementIndicator	<PrtlSttlmInd>	[0..1]	Indicator



**Rule(s):** CashClearingSystemRule

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

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**17.5.0 HoldIndicator <HldInd>**

**Synonym(s):** :23G:PREA or NEWM (ISO 15022)

**Presence:** [0..1]

**Definition:** Specifies whether the transaction is on hold/blocked/frozen.

**Data Type:** *One of the following YesNoIndicator values must be used:*

MeaningWhenTrue: Yes

MeaningWhenFalse: No

**17.5.1 SettlementTransactionCondition <SttlmTxCond>**

**Synonym(s):** :22F::STCO (ISO 15022)

**Presence:** [0..\*]

**Definition:** Conditions under which the order/trade is to be settled.

**Type:** *This message item is composed of one of the following SettlementTransactionCondition1Choice element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
17.5.2	{Or	Code	<Cd>	[1..1]	Code
17.5.3	Or}	Proprietary	<Prtry>	[1..1]	

**17.5.2 Code <Cd>**

**Synonym(s):** :22F::STCO//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.5.1 SettlementTransactionCondition.*

**Definition:** Settlement conditions expressed as an ISO 20022 code.

**Data Type:** Code

*One of the following SettlementTransactionCondition2Code values must be used:*

Code	Name	Definition
ASGN	Assignement	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.

Code	Name	Definition
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.
PENS	PendingSale	The position to cover the pending sale will be available by contractual settlement date (accounting information).
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.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
UNEX	Unexposed	Delivery cannot be performed until money is received.

### 17.5.3 Proprietary <Prtry>

**Synonym(s):** :22F::STCO/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.5.1 **SettlementTransactionCondition**.*

*Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Settlement conditions expressed as a proprietary code.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.4</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.5</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.6</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

**17.5.4 Identification <Id>**

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

**17.5.5 Issuer <Issr>**

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

**17.5.6 SchemeName <SchmeNm>**

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

**17.5.7 SettlingCapacity <SttlgCpcty>**

**Synonym(s):** :22F::TRCA (ISO 15022)

**Presence:** [0..1]

**Definition:** Role of a party in the settlement of the transaction.

**Type:** *This message item is composed of one of the following **SettlingCapacity1Choice** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>17.5.8</u>	{Or	Code	<Cd>	[1..1]	Code
<u>17.5.9</u>	Or}	Proprietary	<Prtry>	[1..1]	

**17.5.8 Code <Cd>**

**Synonym(s):** :22F::TRCA//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.5.7 **SettlingCapacity**.*

**Definition:** Settlement capacity expressed as an ISO 20022 code.

**Data Type:** Code

*One of the following **SettlingCapacity1Code** values must be used:*

Code	Name	Definition
CUST	SettlingCustodian	Settlement party is a custodian. It receives/delivers the securities and carries out custodial duties.
SAGE	SettlingAgent	Settlement party is trading and settling transactions in financial instruments on behalf of its client(s).
SPRI	SettlingPrincipal	Settlement party is settling its own trades.

### 17.5.9 Proprietary <Prtry>

**Synonym(s):** :22F::TRCA/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.5.7 SettlingCapacity.*

*Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Settlement capacity expressed as a proprietary code.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.10</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.11</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.12</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 17.5.10 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 17.5.11 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.5.12 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.5.13 StampDutyTaxBasis <StmpDtyTaxBsis>

**Synonym(s):** :22F::STAM (ISO 15022)

**Presence:** [0..1]

*Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.14</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.15</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.16</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 17.5.14 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 17.5.15 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.5.16 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.5.17 SecuritiesRTGS <SctiesRTGS>

**Synonym(s):** :22F::RTGS (ISO 15022)

**Presence:** [0..1]

**Definition:** Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

**Type:** This message item is composed of one of the following *SecuritiesRTGS1Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.18</a>	{Or	Indicator	<Ind>	[1..1]	Indicator
<a href="#">17.5.19</a>	Or}	Proprietary	<Prtry>	[1..1]	

### 17.5.18 Indicator <Ind>

**Synonym(s):** :22F::RTGS//4!c (ISO 15022)

**Presence:** [1..1]

This message item is part of choice *17.5.17 SecuritiesRTGS*.

**Definition:** Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

**Data Type:** One of the following *YesNoIndicator* values must be used:

MeaningWhenTrue: Yes

MeaningWhenFalse: No

### 17.5.19 Proprietary <Prtry>

**Synonym(s):** :22F::RTGS/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

This message item is part of choice *17.5.17 SecuritiesRTGS*.

Impacted by **R3** in message definition *BuyInNotificationV02*, **R13** in message definition *NetPositionV02*, **R5** in message definition *SecuritiesTransactionPendingReportV01*, **R8** in message definition *SettlementObligationReportV02*, **R7** in message definition *TradeLegNotificationCancellationV02*, **R7** in message definition *TradeLegNotificationV02*, **R5** in message definition *TradeLegStatementV02*. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.

**Definition:** Securities RTGS information expressed as a proprietary code.

**Type:** This message item is composed of the following *GenericIdentification20* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.20</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.21</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.22</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 17.5.20 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 17.5.21 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.5.22 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.5.23 Registration <Regn>

**Synonym(s):** :22F::REGT (ISO 15022)

**Presence:** [0..1]

**Definition:** Specifies whether registration should occur upon receipt.

**Type:** This message item is composed of one of the following **Registration1Choice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.24</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">17.5.25</a>	Or}	Proprietary	<Prtry>	[1..1]	

### 17.5.24 Code <Cd>

**Synonym(s):** :22F::REGT//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice [17.5.23 Registration](#).*

**Definition:** Registration information expressed as an ISO 20022 code.

**Data Type:** Code

*One of the following **Registration1Code** values must be used:*

Code	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.

### 17.5.25 Proprietary <Prtry>

**Synonym(s):** :22F::REGT/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.5.23 **Registration**.*

*Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Registration information expressed as a proprietary code.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.26</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.27</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.28</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 17.5.26 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 17.5.27 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.5.28 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.5.29 BeneficialOwnership <BnfclOwnrsh>

**Synonym(s):** :22F::BENE (ISO 15022)



**Presence:** [0..1]

**Definition:** Specifies whether there is change of beneficial ownership.

**Type:** This message item is composed of one of the following **BeneficialOwnership1Choice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.30</a>	{Or	Indicator	<Ind>	[1..1]	Indicator
<a href="#">17.5.31</a>	Or}	Proprietary	<Prtry>	[1..1]	

### 17.5.30 Indicator <Ind>

**Synonym(s):** :22F::BENE//4!c (ISO 15022)

**Presence:** [1..1]

This message item is part of choice **17.5.29 BeneficialOwnership**.

**Definition:** Specifies whether there is change of beneficial ownership.

**Data Type:** One of the following **YesNoIndicator** values must be used:

MeaningWhenTrue: Yes

MeaningWhenFalse: No

### 17.5.31 Proprietary <Prtry>

**Synonym(s):** :22F::BENE/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

This message item is part of choice **17.5.29 BeneficialOwnership**.

Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.

**Definition:** Beneficial ownership information expressed a proprietary code.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.32</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.33</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.34</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 17.5.32 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

**17.5.33 Issuer <lssr>****Presence:** [1..1]**Definition:** Entity that assigns the identification.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**17.5.34 SchemeName <SchmeNm>****Presence:** [0..1]**Definition:** Short textual description of the scheme.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**17.5.35 CashClearingSystem <CshClrSys>****Synonym(s):** :22F::CASY (ISO 15022)**Presence:** [0..1]**Definition:** Specifies the category of cash clearing system, eg, cheque clearing.**Type:** *This message item is composed of one of the following **CashSettlementSystem1Choice** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
17.5.36	{Or	Code	<Cd>	[1..1]	Code
17.5.37	Or}	Proprietary	<Prtry>	[1..1]	

**17.5.36 Code <Cd>****Synonym(s):** :22F::CASY//4!c (ISO 15022)**Presence:** [1..1]*This message item is part of choice 17.5.35 **CashClearingSystem**.***Definition:** Cash settlement system expressed as an ISO 20022 code.**Data Type:** Code*One of the following **CashSettlementSystem2Code** values must be used:*

Code	Name	Definition
GROS	GrossSettlementSystem	Settle money through gross settlement system.
NETS	NetSettlementSystem	Settle money through net settlement system.

**17.5.37 Proprietary <Prtry>****Synonym(s):** :22F::CASY/4!c[4c]/4!c (ISO 15022)**Presence:** [1..1]*This message item is part of choice 17.5.35 **CashClearingSystem**.*

Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.

**Definition:** Cash settlement system expressed as a proprietary code.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.38</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.39</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.40</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 17.5.38 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 17.5.39 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.5.40 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.5.41 TaxCapacity <TaxCpcty>

**Synonym(s):** :22F::TCPI (ISO 15022)

**Presence:** [0..1]

**Definition:** Tax role capacity of the instructing party.

**Type:** This message item is composed of one of the following **TaxCapacityParty1Choice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.42</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">17.5.43</a>	Or}	Proprietary	<Prtry>	[1..1]	

### 17.5.42 Code <Cd>

**Synonym(s):** :22F::TCPI/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice [17.5.41 TaxCapacity](#).*

**Definition:** Party tax capacity expressed as an ISO 20022 code.

**Data Type:** Code

*One of the following **TaxLiability1Code** values must be used:*

Code	Name	Definition
AGEN	TaxAgent	Settlement party is acting as an agent for tax liability.
PRIN	TaxPrincipal	Settlement party is acting as a principal for tax liability.

### 17.5.43 Proprietary <Prtry>

**Synonym(s):** :22F::TCPI/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice [17.5.41 TaxCapacity](#).*

*Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Party tax capacity expressed as a proprietary code.

**Type:** *This message item is composed of the following **GenericIdentification20** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.44</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.45</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.46</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 17.5.44 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 17.5.45 Issuer <lssr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.5.46 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.5.47 RepurchaseType <RpTp>

**Synonym(s):** :22F::REPT (ISO 15022)

**Presence:** [0..1]

**Definition:** Specifies whether the rate is fixed, variable or a forfeit.

**Type:** This message item is composed of one of the following *RepurchaseType3Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>17.5.48</u>	{Or	Code	<Cd>	[1..1]	Code
<u>17.5.49</u>	Or}	Proprietary	<Prtry>	[1..1]	

### 17.5.48 Code <Cd>

**Synonym(s):** :22F::REPT//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.5.47 **RepurchaseType**.*

**Definition:** Type of securities financing transaction process expressed as an ISO 20022 code.

**Data Type:** Code

*One of the following **RepurchaseType3Code** values must be used:*

Code	Name	Definition
CADJ	Swap	Relates to a Swap/Substitution.
CALL	RepurchaseCall	Relates to a change in the closing or maturity date.
PADJ	PrincipalExposureAdjustment	Relates to a principal adjustment.
PAIR	Pairoff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
RATE	RepoRate	Is part of a pair-off.

Code	Name	Definition
ROLP	Rollover	Relates to a repo rollover of a position extending the closing or maturity date.
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.

### 17.5.49 Proprietary <Prtry>

**Synonym(s):** :22F::REPT/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.5.47 RepurchaseType.*

*Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Type of securities financing transaction process expressed as a proprietary code.

**Type:** *This message item is composed of the following **GenericIdentification20** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.50</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.51</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.52</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 17.5.50 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 17.5.51 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.5.52 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.5.53 MarketClientSide <MktCIntSd>

**Synonym(s):** :22F::MACL (ISO 15022)

**Presence:** [0..1]

**Definition:** Specifies if an instruction is for a market side or a client side transaction.

**Type:** This message item is composed of one of the following **MarketClientSide1Choice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>17.5.54</u>	{Or	Code	<Cd>	[1..1]	Code
<u>17.5.55</u>	Or}	Proprietary	<Prtry>	[1..1]	

### 17.5.54 Code <Cd>

**Synonym(s):** :22F::MACL//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.5.53 **MarketClientSide**.*

**Definition:** Market side or a client side information expressed as an ISO 20022 code.

**Data Type:** Code

*One of the following **MarketClientSideCode** values must be used:*

Code	Name	Definition
CLNT	ClientSide	Instruction is for a client side transaction.
MAKT	MarketSide	Instruction is for a market side transaction.

### 17.5.55 Proprietary <Prtry>

**Synonym(s):** :22F::MACL/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.5.53 **MarketClientSide**.*

*Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Market side or a client side information expressed as a proprietary code.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.56</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.57</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.58</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 17.5.56 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 17.5.57 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.5.58 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.5.59 BlockTrade <BlckTrad>

**Synonym(s):** :22F::BLOC (ISO 15022)

**Presence:** [0..1]

**Definition:** Specifies whether the settlement instruction is a block parent or child.

**Type:** This message item is composed of one of the following **BlockTrade1Choice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.60</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">17.5.61</a>	Or}	Proprietary	<Prtry>	[1..1]	

### 17.5.60 Code <Cd>

**Synonym(s):** :22F::BLOC//4!c (ISO 15022)

**Presence:** [1..1]



This message item is part of choice **17.5.59 BlockTrade**.

**Definition:** Block parent or child information expressed as an ISO 20022 code.

**Data Type:** Code

One of the following **BlockTrade1Code** values must be used:

Code	Name	Definition
BLCH	Child	Transaction is a block trade child.
BLPA	Parent	Transaction is a block trade parent.

### 17.5.61 Proprietary <Prtry>

**Synonym(s):** :22F::BLOC/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

This message item is part of choice **17.5.59 BlockTrade**.

Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.

**Definition:** Block parent or child information expressed as a proprietary code.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.62</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.63</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.64</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 17.5.62 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 17.5.63 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

**17.5.64 SchemeName <SchmeNm>****Presence:** [0..1]**Definition:** Short textual description of the scheme.**Data Type:** Max35Text**Format:** maxLength: 35

minLength: 1

**17.5.65 LegalRestrictions <LglRstrctns>****Synonym(s):** :22F::REST (ISO 15022)**Presence:** [0..1]**Definition:** Regulatory restrictions applicable to a security.**Type:** This message item is composed of one of the following *Restriction1Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>17.5.66</u>	{Or	Code	<Cd>	[1..1]	Code
<u>17.5.67</u>	Or}	Proprietary	<Prtry>	[1..1]	

**17.5.66 Code <Cd>****Synonym(s):** :22F::REST//4!c (ISO 15022)**Presence:** [1..1]*This message item is part of choice 17.5.65 LegalRestrictions.***Definition:** Restrictions expressed as an ISO 20022 code.**Data Type:** Code*One of the following **OwnershipLegalRestrictions1Code** values must be used:*

Code	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.

**17.5.67 Proprietary <Prtry>****Synonym(s):** :22F::REST/4!c[4c]/4!c (ISO 15022)**Presence:** [1..1]*This message item is part of choice 17.5.65 LegalRestrictions.*

*Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Restrictions expressed as a proprietary code.

**Type:** This message item is composed of the following *GenericIdentification20* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.68</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.69</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.70</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 17.5.68 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 17.5.69 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 17.5.70 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 17.5.71 SettlementSystemMethod <SttlmSysMtd>

**Synonym(s):** :22F::SETS (ISO 15022)

**Presence:** [0..1]

**Definition:** Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

**Type:** This message item is composed of one of the following *SettlementSystemMethod1Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.72</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">17.5.73</a>	Or}	Proprietary	<Prtry>	[1..1]	

### 17.5.72 Code <Cd>

**Synonym(s):** :22F::SETS//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.5.71 SettlementSystemMethod.*

**Definition:** Settlement system expressed as an ISO 20022 code.

**Data Type:** Code

*One of the following SettlementSystemMethod1Code values must be used:*

Code	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.

### 17.5.73 Proprietary <Prtry>

**Synonym(s):** :22F::SETS/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.5.71 SettlementSystemMethod.*

*Impacted by R3 in message definition BuyInNotificationV02, R13 in message definition NetPositionV02, R5 in message definition SecuritiesTransactionPendingReportV01, R8 in message definition SettlementObligationReportV02, R7 in message definition TradeLegNotificationCancellationV02, R7 in message definition TradeLegNotificationV02, R5 in message definition TradeLegStatementV02. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Settlement system expressed as a proprietary code.

**Type:** *This message item is composed of the following GenericIdentification20 element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.74</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.75</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.76</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 17.5.74 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 17.5.75 Issuer <lssr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.5.76 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.5.77 NettingEligibility <NetgElgblty>

**Synonym(s):** :22F::NETT (ISO 15022)

**Presence:** [0..1]

**Definition:** Specifies whether the settlement transaction is eligible for netting.

**Type:** This message item is composed of one of the following *NettingEligibility1Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>17.5.78</u>	{Or	Indicator	<Ind>	[1..1]	Indicator
<u>17.5.79</u>	Or}	Proprietary	<Prtry>	[1..1]	

### 17.5.78 Indicator <Ind>

**Synonym(s):** :22F::NETT//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.5.77 NettingEligibility.*

**Definition:** Specifies whether the settlement transaction is eligible for netting.

**Data Type:** One of the following *YesNoIndicator* values must be used:

MeaningWhenTrue: Yes

MeaningWhenFalse: No

### 17.5.79 Proprietary <Prtry>

**Synonym(s):** :22F::NETT/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.5.77 NettingEligibility.*

*Impacted by R3 in message definition BuyInNotificationV02, R13 in message definition NetPositionV02, R5 in message definition SecuritiesTransactionPendingReportV01, R8 in message definition SettlementObligationReportV02, R7 in message definition TradeLegNotificationCancellationV02, R7 in message definition TradeLegNotificationV02, R5 in message definition TradeLegStatementV02. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Netting eligibility expressed as a proprietary code.

**Type:** This message item is composed of the following *GenericIdentification20* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.80</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.5.81</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.82</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 17.5.80 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 17.5.81 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.5.82 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.5.83 CCPEligibility <CCPElgbly>

**Synonym(s):** :22F::CCPT (ISO 15022)

**Presence:** [0..1]

**Definition:** Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

**Type:** This message item is composed of one of the following *CentralCounterPartyEligibility1Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.84</a>	{Or	Indicator	<Ind>	[1..1]	Indicator
<a href="#">17.5.85</a>	Or}	Proprietary	<Prtry>	[1..1]	

### 17.5.84 Indicator <Ind>

**Synonym(s):** :22F::CCPT//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.5.83 CCPEligibility.*

**Definition:** Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

**Data Type:** One of the following **YesNoIndicator** values must be used:

MeaningWhenTrue: Yes

MeaningWhenFalse: No

### 17.5.85 Proprietary <Prtry>

**Synonym(s):** :22F::CCPT/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.5.83 CCPEligibility.*

*Impacted by R3 in message definition BuyInNotificationV02, R13 in message definition NetPositionV02, R5 in message definition SecuritiesTransactionPendingReportV01, R8 in message definition*

*SettlementObligationReportV02, R7 in message definition TradeLegNotificationCancellationV02, R7 in message definition TradeLegNotificationV02, R5 in message definition TradeLegStatementV02. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Central counterparty eligibility information expressed as a proprietary code.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
17.5.86		Identification	<Id>	[1..1]	Text
17.5.87		Issuer	<Issr>	[1..1]	Text
17.5.88		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 17.5.86 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 17.5.87 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

**17.5.88 SchemeName <SchmeNm>****Presence:** [0..1]**Definition:** Short textual description of the scheme.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**17.5.89 LetterOfGuarantee <LttrOfGrnt>****Synonym(s):** :22F::LEOG (ISO 15022)**Presence:** [0..1]**Definition:** Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.**Type:** This message item is composed of one of the following *LetterOfGuarantee1Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>17.5.90</u>	{Or	Indicator	<Ind>	[1..1]	Indicator
<u>17.5.91</u>	Or}	Proprietary	<Prtry>	[1..1]	

**17.5.90 Indicator <Ind>****Synonym(s):** :22F::LEOG//4!c (ISO 15022)**Presence:** [1..1]*This message item is part of choice 17.5.89 LetterOfGuarantee.***Definition:** Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.**Data Type:** One of the following *YesNoIndicator* values must be used:  
MeaningWhenTrue: Yes  
MeaningWhenFalse: No**17.5.91 Proprietary <Prtry>****Synonym(s):** :22F::LEOG/4!c[4c]/4!c (ISO 15022)**Presence:** [1..1]*This message item is part of choice 17.5.89 LetterOfGuarantee.**Impacted by R3 in message definition BuyInNotificationV02, R13 in message definition NetPositionV02, R5 in message definition SecuritiesTransactionPendingReportV01, R8 in message definition SettlementObligationReportV02, R7 in message definition TradeLegNotificationCancellationV02, R7 in message definition TradeLegNotificationV02, R5 in message definition TradeLegStatementV02. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.***Definition:** Letter of guarantee information expressed as a proprietary code.**Type:** This message item is composed of the following *GenericIdentification20* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>17.5.92</u>		Identification	<Id>	[1..1]	Text



Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.5.93</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.5.94</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 17.5.92 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 17.5.93 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.5.94 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.5.95 PartialSettlementIndicator <PrtlSttlmInd>

**Synonym(s):** :22F::STCO//NPAR or PART (ISO 15022)

**Presence:** [0..1]

**Definition:** Specifies whether partial settlement is allowed.

**Data Type:** *One of the following **YesNoIndicator** values must be used:*

MeaningWhenTrue: Yes

MeaningWhenFalse: No

## 17.6 SettlementOrCorporateActionEvent2Choice

*SettlementOrCorporateActionEvent2Choice is used in message definition **SecuritiesTransactionPendingReportV01** p.733, p.735.*

**Definition:** Choice of transaction type, corporate action event or settlement transaction.

**Type:** *One of the following **SettlementOrCorporateActionEvent2Choice** element(s) must be used:*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.6.0</a>	{Or	SecuritiesTransactionType	<SctiesTxTp>	[1..1]	
<a href="#">17.6.1</a>	{{Or	Code	<Cd>	[1..1]	Code
<a href="#">17.6.2</a>	Or}}	Proprietary	<Prtry>	[1..1]	
<a href="#">17.6.3</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.6.4</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.6.5</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">17.6.6</a>	Or}	CorporateActionEventType	<CorpActnEvtTp>	[1..1]	
<a href="#">17.6.7</a>	{{Or	Code	<Cd>	[1..1]	Code
<a href="#">17.6.8</a>	Or}}	Proprietary	<Prtry>	[1..1]	
<a href="#">17.6.9</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.6.10</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.6.11</a>		SchemeName	<SchmeNm>	[0..1]	Text

### 17.6.0 SecuritiesTransactionType <SctiesTxTp>

**Synonym(s):** :22F::SETR (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.6 SettlementOrCorporateActionEvent2Choice.*

**Definition:** Identifies the type of securities transaction.

**Type:** *This message item is composed of one of the following SecuritiesTransactionType2Choice element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.6.1</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">17.6.2</a>	Or}	Proprietary	<Prtry>	[1..1]	

### 17.6.1 Code <Cd>

**Synonym(s):** :22F::SETR//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.6.0 SecuritiesTransactionType.*

**Definition:** Securities transaction type expressed as an ISO 20022 code.

**Data Type:** Code

*One of the following SecuritiesTransactionType3Code values must be used:*

Code	Name	Definition
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
BSBK	BuySellBack	Relates to a buy sell back transaction.
CLAI	MarketClaim	Relates to a market claim.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.

Code	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.
CORP	CorporateAction	Relates to a corporate action.
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, proceed of corp. 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, proceed 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 (messages sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (messages 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.

Code	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 matching operation.
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RVPO	ReverseRepo	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back 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.

## 17.6.2 Proprietary <Prtry>

**Synonym(s):** :22F::SETR/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.6.0 SecuritiesTransactionType.*

*Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Securities transaction type expressed as a proprietary code.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.6.3</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.6.4</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.6.5</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

**17.6.3 Identification <Id>**

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

**17.6.4 Issuer <Issr>**

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

**17.6.5 SchemeName <SchmeNm>**

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

**17.6.6 CorporateActionEventType <CorpActnEvtTp>**

**Synonym(s):** :22F::CAEV (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.6 SettlementOrCorporateActionEvent2Choice.*

**Definition:** Specifies the type of corporate event.

**Type:** *This message item is composed of one of the following CorporateActionEventType1Choice element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>17.6.7</u>	{Or	Code	<Cd>	[1..1]	Code
<u>17.6.8</u>	Or}	Proprietary	<Prtry>	[1..1]	

**17.6.7 Code <Cd>**

**Synonym(s):** :22F::CAEV//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.6.6 CorporateActionEventType.*

**Definition:** Corporate action event type expressed as an ISO 20022 code.

**Data Type:** Code

*One of the following CorporateActionEventType3Code values must be used:*

Code	Name	Definition
ACTV	ActiveTradingStatus	Trading in security has commenced or security has been reactivated after a suspension in trading.
ATTI	Attachment	The combination of different security types to create a unit. Units are usually comprised of warrants and bond or warrants and equity. Securities may be combined at the request of the security holder or based on market convention.
BIDS	BidRepurchaseOffer	Also called Issuer Bid or Reverse Rights. Offer to existing shareholders by the issuing company to repurchase equity or other securities convertible into equity. The objective of the offer is to reduce the number of outstanding equities.
BONU	BonusIssue	Event is a bonus issue or scrip issue or capitalisation issue. Security holders are awarded additional assets free of payment from the issuer in proportion to their holding. A bonus issue is typically represented by shares, rights or warrants. Nominal value doesn't change. Holder may be offered choice of form.
BPUT	PutRedemption	Early redemption of a security at the election of the holder subject to the terms and condition of the issue.
BRUP	Bankruptcy	Legal status of a company unable to pay creditors. Bankruptcy usually involves a formal court ruling. Securities may become valueless.
CHAN	Change	Event is a generic change. For example, a change in the terms of an issue, a change in the identification of a security, change of a board lot, a change from global to definitive.
CONV	Conversion	Conversion of securities (generally convertible bonds or preferred shares) into another form of securities (usually common shares) at a pre-stated price.
COOP	CompanyOption	Company option may be granted by the company, allowing the holder to take up shares at some future date(s) at a prearranged 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.
DECR	DecreaseInValue	Event is a reduction of the share capital and face value of a single share. The number of the circulating shares remains unchanged. It may include a capital pay-out to shareholder.

Code	Name	Definition
DETI	Detachment	Separation of components that comprise a security 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.
DLST	TradingStatusDelisted	Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation.
DRAW	Drawing	Redemption in part before the scheduled final maturity date of a security. Drawing is distinct from partial call since drawn bonds are chosen by lottery and results are confirmed to bondholder.
DRIP	DividendReinvestment	Event is a dividend payment type where cash dividend is rolled over into additional shares in the issuing company.
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.
DVOP	DividendOption	Event is a distribution of a dividend to shareholders with the choice of payment method. The shareholder must choose the form of payment - stock, cash, or both.
DVSC	ScripDividend	Dividend or interest paid in the form of scrip.
DVSE	StockDividend	Event is a dividend paid to shareholders in the form of shares of stock in the issuing company or in another company. The shareholder must take stock and is not offered a choice in the form of distribution.
EXOF	ExchangeOffer	Event is an exchange offer or capital reorganisation. It is an offer to shareholders to exchange their holdings for other securities and/or cash. Exchange offers are usually voluntary involving the exchange of outstanding security for a different security or securities and/or cash.
EXRI	CallOnRights	Event is a call or exercise on nil-paid securities or rights resulting from a rights distribution (RHDI). This is to be used for the second event in those cases where the rights issue is dealt with in two events, the first event being the rights distribution (RHDI).
EXWA	CallOnWarrants	Warrant conversion. Option offered to security 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).
INCR	IncreaseInValue	Increase in the face value of a single security. The number of circulating securities remains unchanged.
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.

Code	Name	Definition
MCAL	FullCall	Redemption of an entire issue outstanding of bonds/ preferred equity by the issuer before final maturity. Also known as early redemption.
MRGR	Merger	Event is a mandatory or voluntary exchange of outstanding securities as the result of two or more companies combining assets. Cash payments may accompany share exchange.
ODLT	OddLotSalePurchase	Sale to or purchase of odd-lots 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	Also called Assimilation or Enfranchisement. Occurs when securities with different characteristics, for example, equities with different entitlements to dividend or voting rights, are assimilated, that is, become identical in all respects. The event may be scheduled in advance or be the result of an outside event.
PCAL	PartialRedemptionWithNominalValueReduction	Securities are redeemed in part before their scheduled final maturity date with reduction of the nominal value of the shares. The outstanding amount of securities will be reduced proportionally.
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.
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.
PPMT	InstalmentCall	Instalment towards the purchase of equity capital, subject to an agreement between an issuer and a purchaser.
PRII	PrincipalAndInterestPaydown	A payment of a portion of the principal of an interest bearing asset, in addition to the interest payment.
PRIO	PriorityIssue	Form of open or public offer where priority is given to existing shareholders due to limited amount of securities available in the offer. Shareholders can buy a type of security during a short period of time.
REDM	FinalMaturity	Redemption of an entire issue outstanding of securities by the issuer at final maturity.



Code	Name	Definition
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.
RHDI	RightsDistribution	Event is the distribution of rights to shareholders, in proportion to their equity holding.
RHTS	RightsIssue	Distribution of a security or privilege that gives the holder an entitlement or right to take part in a future event. Also known as subscription rights or rights offer.
SMAL	SmallestNegotiableUnit	Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit.
SOFF	SpinOff	Event is a demerger or distribution or an unbundling. It is a distribution of subsidiary stock to the shareholders of the parent company without a surrender of shares. A spin-off represents a form of divestiture resulting in an independent company. Normally this is without cost to the parent issue shareholder.
SPLF	StockSplit	Event is a change in nominal value, a subdivision. It is an increase in a corporation's number of outstanding shares of stock without any change in the shareholder's equity or the aggregate market value at the time of the split. Stock price and nominal value are reduced accordingly.
SPLR	ReverseStockSplit	Event is a change in nominal value, a consolidation. It is a decrease in number of outstanding shares of stock without any change in the shareholder's equity or the aggregate market value at the time of the split. Stock price and nominal value are reduced accordingly.
SUSP	TradingStatusSuspended	Trading in the security has been suspended.
TEND	Tender	Event is an acquisition or take-over or offre publique de retrait (FR) or purchase offer or buy-back. It is an offer made to shareholders requesting them to sell (tender) their shares for a specified price usually at a premium over prevailing market price. Generally, the objective of a tender offer is to take control of the target company.
WRTH	Worthless	Booking out of valueless securities.

### 17.6.8 Proprietary <Prtry>

**Synonym(s):** :22F::CAEV/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 17.6.6 CorporateActionEventType.*

Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.

**Definition:** Corporate action event type expressed as a proprietary code.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.6.9</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.6.10</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.6.11</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 17.6.9 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 17.6.10 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.6.11 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 17.7 SupplementaryData1

**SupplementaryData1** is used in message definition **BuyInConfirmationV02** p.684, message definition **BuyInNotificationV02** p.656, message definition **BuyInResponseV02** p.669, message definition **CollateralManagementCancellationRequestV02** p.321, message definition **CollateralManagementCancellationStatusV02** p.332, message definition **CollateralProposalResponseV02** p.378, message definition **CollateralProposalV02** p.343, message definition **CollateralSubstitutionConfirmationV02** p.420, message definition **CollateralSubstitutionRequestV02** p.391, message definition **CollateralSubstitutionResponseV02** p.409, message definition **CollateralValuationReportV01** p.450, message definition **DefaultFundContributionReportV02** p.641, message definition **InterestPaymentStatementV02** p.429, message definition **MarginCallRequestV02** p.231, message definition **MarginCallResponseV02** p.286, message definition **MarginReportV02** p.600, message definition **NetPositionV02** p.569, message definition **SettlementObligationReportV02** p.704, message definition **TradeLegNotificationCancellationV02** p.512, message definition **TradeLegNotificationV02** p.486, message definition **TradeLegStatementV02** p.538.

**Definition:** Additional information that can not be captured in the structured fields and/or any other specific block.

**Type:** The following **SupplementaryData1** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>17.7.0</u>		PlaceAndName	<PlcAndNm>	[0..1]	Text
<u>17.7.1</u>		Envelope	<Envlp>	[1..1]	
<u>17.7.2</u>		Contents	(User Defined)	[1..1]	

**Rule(s):** SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

### 17.7.0 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.

**Data Type:** Max350Text

**Format:** maxLength: 350  
minLength: 1

### 17.7.1 Envelope <Envlp>

**Presence:** [1..1]

**Definition:** Technical element wrapping the supplementary data.

**Type:** This message item is composed of the following **SupplementaryDataEnvelope1** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>17.7.2</u>		Contents	(User Defined)	[1..1]	

## 17.7.2 Contents (User Defined)

**Presence:** [1..1]

**Definition:** Technical element that specifies the supplementary data.

**Type:** (User Defined)

*This content will be validated on a can do basis.*

*It may contain any XML structure.*

## 17.8 TransactionActivity1Choice

*TransactionActivity1Choice is used in message definition **SecuritiesTransactionPendingReportV01** p.733, p.735.*

**Definition:** Choice of format for the transaction activity identification.

**Type:** One of the following **TransactionActivity1Choice** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.8.0</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">17.8.1</a>	Or}	Proprietary	<Prtry>	[1..1]	
<a href="#">17.8.2</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.8.3</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.8.4</a>		SchemeName	<SchmeNm>	[0..1]	Text

### 17.8.0 Code <Cd>

**Synonym(s):** :22F::TRAN//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice **17.8 TransactionActivity1Choice**.*

**Definition:** Transaction type expressed as an ISO 20022 code.

**Data Type:** Code

*One of the following **TransactionActivity1Code** values must be used:*

Code	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.

### 17.8.1 Proprietary <Prtry>

**Synonym(s):** :22F::TRAN/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice **17.8 TransactionActivity1Choice**.*

Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.

**Definition:** Transaction type expressed as a proprietary code.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.8.2</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.8.3</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.8.4</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 17.8.2 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 17.8.3 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.8.4 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 17.9 UpdateType2Choice

**UpdateType2Choice** is used in message definition **SecuritiesTransactionPendingReportV01** p.732.

**Definition:** Choice of format for the update information.

**Type:** One of the following **UpdateType2Choice** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.9.0</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">17.9.1</a>	Or}	Proprietary	<Prtry>	[1..1]	
<a href="#">17.9.2</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.9.3</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.9.4</a>		SchemeName	<SchmeNm>	[0..1]	Text

### 17.9.0 Code <Cd>

**Presence:** [1..1]

*This message item is part of choice 17.9 [UpdateType2Choice](#).*

**Definition:** Indicates whether the report is complete or contains changes only.

**Data Type:** Code

*One of the following [StatementUpdateType1Code](#) values must be used:*

Code	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

### 17.9.1 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 17.9 [UpdateType2Choice](#).*

*Impacted by **R3** in message definition [BuyInNotificationV02](#), **R13** in message definition [NetPositionV02](#), **R5** in message definition [SecuritiesTransactionPendingReportV01](#), **R8** in message definition [SettlementObligationReportV02](#), **R7** in message definition [TradeLegNotificationCancellationV02](#), **R7** in message definition [TradeLegNotificationV02](#), **R5** in message definition [TradeLegStatementV02](#). Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Indicates whether the report is complete or contains changes only.

**Type:** *This message item is composed of the following [GenericIdentification20](#) element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">17.9.2</a>		Identification	<Id>	[1..1]	Text
<a href="#">17.9.3</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">17.9.4</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 17.9.2 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 17.9.3 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 17.9.4 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 18 Party identification

### 18.1 PartyIdentification10Choice ☒

*PartyIdentification10Choice is used in message definition SecuritiesTransactionPendingReportV01 p.737, p.737.*

**Definition:** Choice of identification of a party.

**Type:** One of the following *PartyIdentification10Choice* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.1.0</a>	{Or	BICOrBEI	<BICOrBEI>	[1..1]	Identifier
<a href="#">18.1.1</a>	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
<a href="#">18.1.2</a>		Identification	<Id>	[1..1]	Text
<a href="#">18.1.3</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">18.1.4</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">18.1.5</a>	Or}	NameAndAddress	<NmAndAdr>	[1..1]	
<a href="#">18.1.6</a>		Name	<Nm>	[1..1]	Text
<a href="#">18.1.7</a>		Address	<Adr>	[0..1]	
<a href="#">18.1.8</a>		AddressType	<AdrTp>	[0..1]	Code
<a href="#">18.1.9</a>		AddressLine	<AdrLine>	[0..5]	Text
<a href="#">18.1.10</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">18.1.11</a>		BuildingNumber	<BldgNb>	[0..1]	Text
<a href="#">18.1.12</a>		PostCode	<PstCd>	[0..1]	Text
<a href="#">18.1.13</a>		TownName	<TwnNm>	[0..1]	Text
<a href="#">18.1.14</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
18.1.15		Country	<Ctry>	[1..1]	Code

**Rule(s):** CoexistenceNameAndAddressRule

During ISO 15022 – 20022 coexistence, the total of characters used in NameAndAddress must not be greater than 140.

## CoexistencePartyProprietaryIdentificationRule

During ISO 15022 – 20022 coexistence, Party ProprietaryIdentification must be 34 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

**18.1.0 BICOrBEI <BICOrBEI>**

**Synonym(s):** :95P: (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 18.1 **PartyIdentification10Choice**.*

*Impacted by **R2** in message definition **BankToCustomerAccountReportV02**, **R2** in message definition **BankToCustomerStatementV02**, **R1** in message definition **BuyInConfirmationV02**, **R2** in message definition **BuyInNotificationV02**, **R1** in message definition **BuyInResponseV02**, **R1** in message definition **CollateralManagementCancellationRequestV02**, **R1** in message definition **CollateralManagementCancellationStatusV02**, **R1** in message definition **CollateralProposalResponseV02**, **R1** in message definition **CollateralProposalV02**, **R1** in message definition **CollateralSubstitutionConfirmationV02**, **R1** in message definition **CollateralSubstitutionRequestV02**, **R1** in message definition **CollateralSubstitutionResponseV02**, **R2** in message definition **CollateralValuationReportV01**, **R2** in message definition **DefaultFundContributionReportV02**, **R2** in message definition **InterestPaymentStatementV02**, **R1** in message definition **MarginCallRequestV02**, **R1** in message definition **MarginCallResponseV02**, **R3** in message definition **MarginReportV02**, **R2** in message definition **NetPositionV02**, **R7** in message definition **SecuritiesTransactionPendingReportV01**, **R1** in message definition **SettlementObligationReportV02**, **R2** in message definition **TradeLegNotificationCancellationV02**, **R2** in message definition **TradeLegNotificationV02**, **R2** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.656, p.670, p.321, p.332, p.378, p.343, p.420, p.391, p.410, p.451, p.641, p.430, p.231, p.286, p.600, p.570, p.739, p.704, p.513, p.487, p.539 for additional information.*

**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)".

**Data Type:** AnyBICIdentifier

**Format:** [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Rule(s):** AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.  
(Fatal) Error Code: Sw.Stds.D00008

**18.1.1 ProprietaryIdentification <PrtryId>**

**Synonym(s):** :95R: (ISO 15022)

**Presence:** [1..1]



*This message item is part of choice **18.1 PartyIdentification10Choice**.*

*Impacted by **R8** in message definition **SecuritiesTransactionPendingReportV01**. Please refer to p.739 for additional information.*

**Definition:** Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**Type:** *This message item is composed of the following **GenericIdentification19** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>18.1.2</u>		Identification	<Id>	[1..1]	Text
<u>18.1.3</u>		Issuer	<Issr>	[1..1]	Text
<u>18.1.4</u>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 18.1.2 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.1.3 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.1.4 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.1.5 NameAndAddress <NmAndAdr>

**Synonym(s):** :95Q: (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice **18.1 PartyIdentification10Choice**.*

**Definition:** Name and address of a party.

**Type:** *This message item is composed of the following **NameAndAddress5** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.1.6</a>		Name	<Nm>	[1..1]	Text
<a href="#">18.1.7</a>		Address	<Adr>	[0..1]	

### 18.1.6 Name <Nm>

**Presence:** [1..1]

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Data Type:** Max350Text

**Format:** maxLength: 350  
minLength: 1

### 18.1.7 Address <Adr>

**Presence:** [0..1]

**Definition:** Postal address of a party.

**Type:** This message item is composed of the following *PostalAddress1* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.1.8</a>		AddressType	<AdrTp>	[0..1]	Code
<a href="#">18.1.9</a>		AddressLine	<AdrLine>	[0..5]	Text
<a href="#">18.1.10</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">18.1.11</a>		BuildingNumber	<BldgNb>	[0..1]	Text
<a href="#">18.1.12</a>		PostCode	<PstCd>	[0..1]	Text
<a href="#">18.1.13</a>		TownName	<TwnNm>	[0..1]	Text
<a href="#">18.1.14</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">18.1.15</a>		Country	<Ctry>	[1..1]	Code

### 18.1.8 AddressType <AdrTp>

**Presence:** [0..1]

**Definition:** Identifies the nature of the postal address.

**Data Type:** Code

When this message item is present, one of the following *AddressType2Code* values must be used:

Code	Name	Definition
ADDR	Postal	Address is the complete postal address.
BIZZ	Business	Address is the business address.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.
HOME	Residential	Address is the home address.
MLTO	MailTo	Address is the address to which mail is sent.
PBOX	POBox	Address is a postal office (PO) box.

**18.1.9 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.**Data Type:** Max70Text**Format:** maxLength: 70  
minLength: 1**18.1.10 StreetName <StrtNm>****Presence:** [0..1]**Definition:** Name of a street or thoroughfare.**Data Type:** Max70Text**Format:** maxLength: 70  
minLength: 1**18.1.11 BuildingNumber <BldgNb>****Presence:** [0..1]**Definition:** Number that identifies the position of a building on a street.**Data Type:** Max16Text**Format:** maxLength: 16  
minLength: 1**18.1.12 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.**Data Type:** Max16Text**Format:** maxLength: 16  
minLength: 1**18.1.13 TownName <TwnNm>****Presence:** [0..1]**Definition:** Name of a built-up area, with defined boundaries, and a local government.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**18.1.14 CountrySubDivision <CtrySubDvsn>****Presence:** [0..1]**Definition:** Identifies a subdivision of a country eg, state, region, county.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1

### 18.1.15 Country <Ctry>

**Presence:** [1..1]

Impacted by **R1** in message definition **BankToCustomerAccountReportV02**, **R1** in message definition **BankToCustomerStatementV02**, **R3** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInNotificationV02**, **R2** in message definition **BuyInResponseV02**, **R2** in message definition **CollateralManagementCancellationRequestV02**, **R2** in message definition **CollateralManagementCancellationStatusV02**, **R2** in message definition **CollateralProposalResponseV02**, **R2** in message definition **CollateralProposalV02**, **R2** in message definition **CollateralSubstitutionConfirmationV02**, **R2** in message definition **CollateralSubstitutionRequestV02**, **R2** in message definition **CollateralSubstitutionResponseV02**, **R3** in message definition **CollateralValuationReportV01**, **R6** in message definition **DefaultFundContributionReportV02**, **R3** in message definition **InterestPaymentStatementV02**, **R2** in message definition **MarginCallRequestV02**, **R2** in message definition **MarginCallResponseV02**, **R8** in message definition **MarginReportV02**, **R4** in message definition **NetPositionV02**, **R29** in message definition **SecuritiesTransactionPendingReportV01**, **R2** in message definition **SettlementObligationReportV02**, **R3** in message definition **TradeLegNotificationCancellationV02**, **R3** in message definition **TradeLegNotificationV02**, **R3** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Nation with its own government.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 18.2 PartyIdentification13Choice ☒

**PartyIdentification13Choice** is used in message definition **SecuritiesTransactionPendingReportV01** p.732.

**Definition:** Choice of identification of a party.

**Type:** One of the following **PartyIdentification13Choice** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.2.0</a>	{Or	BICOrBEI	<BICOrBEI>	[1..1]	Identifier
<a href="#">18.2.1</a>	Or}	ProprietaryIdentification	<PrtryId>	[1..1]	
<a href="#">18.2.2</a>		Identification	<Id>	[1..1]	Text
<a href="#">18.2.3</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">18.2.4</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistencePartyProprietaryIdentificationRule

During ISO 15022 – 20022 coexistence, Party ProprietaryIdentification must be 34 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

#### 18.2.0 BICOrBEI <BICOrBEI>

**Synonym(s):** :95P: (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 18.2 **PartyIdentification13Choice**.*

*Impacted by **R2** in message definition **BankToCustomerAccountReportV02**, **R2** in message definition **BankToCustomerStatementV02**, **R1** in message definition **BuyInConfirmationV02**, **R2** in message definition **BuyInNotificationV02**, **R1** in message definition **BuyInResponseV02**, **R1** in message definition **CollateralManagementCancellationRequestV02**, **R1** in message definition **CollateralManagementCancellationStatusV02**, **R1** in message definition **CollateralProposalResponseV02**, **R1** in message definition **CollateralProposalV02**, **R1** in message definition **CollateralSubstitutionConfirmationV02**, **R1** in message definition **CollateralSubstitutionRequestV02**, **R1** in message definition **CollateralSubstitutionResponseV02**, **R2** in message definition **CollateralValuationReportV01**, **R2** in message definition **DefaultFundContributionReportV02**, **R2** in message definition **InterestPaymentStatementV02**, **R1** in message definition **MarginCallRequestV02**, **R1** in message definition **MarginCallResponseV02**, **R3** in message definition **MarginReportV02**, **R2** in message definition **NetPositionV02**, **R7** in message definition **SecuritiesTransactionPendingReportV01**, **R1** in message definition **SettlementObligationReportV02**, **R2** in message definition **TradeLegNotificationCancellationV02**, **R2** in message definition **TradeLegNotificationV02**, **R2** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.656, p.670, p.321, p.332, p.378, p.343, p.420, p.391, p.410, p.451, p.641, p.430, p.231, p.286, p.600, p.570, p.739, p.704, p.513, p.487, p.539 for additional information.*

**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)".

**Data Type:** AnyBICIdentifier

**Format:** [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Rule(s):** AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.  
(Fatal) Error Code: Sw.Stds.D00008

### 18.2.1 ProprietaryIdentification <PrtryId>

**Synonym(s):** :95R: (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 18.2 **PartyIdentification13Choice**.*

*Impacted by **R8** in message definition **SecuritiesTransactionPendingReportV01**. Please refer to p.739 for additional information.*

**Definition:** Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**Type:** *This message item is composed of the following **GenericIdentification19** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
18.2.2		Identification	<Id>	[1..1]	Text
18.2.3		Issuer	<Issr>	[1..1]	Text
18.2.4		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

**18.2.2 Identification <Id>**

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

**18.2.3 Issuer <Issr>**

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

**18.2.4 SchemeName <SchmeNm>**

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

**18.3 PartyIdentification32** ☒

*PartyIdentification32 is used in message definition **BankToCustomerAccountReportV02** p.13, p.20, p.20, p.20, p.20, p.20, p.20, p.22, p.22, p.23, message definition **BankToCustomerStatementV02** p.117, p.124, p.124, p.124, p.124, p.124, p.124, p.126, p.126, p.127.*

**Definition:** Set of elements used to identify a person or an organisation.

**Type:** The following **PartyIdentification32** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.3.0</a>		Name	<Nm>	[0..1]	Text
<a href="#">18.3.1</a>		PostalAddress	<PstlAdr>	[0..1]	
<a href="#">18.3.2</a>		AddressType	<AdrTp>	[0..1]	Code
<a href="#">18.3.3</a>		Department	<Dept>	[0..1]	Text
<a href="#">18.3.4</a>		SubDepartment	<SubDept>	[0..1]	Text
<a href="#">18.3.5</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">18.3.6</a>		BuildingNumber	<BldgNb>	[0..1]	Text
<a href="#">18.3.7</a>		PostCode	<PstCd>	[0..1]	Text
<a href="#">18.3.8</a>		TownName	<TwnNm>	[0..1]	Text

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.3.9</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">18.3.10</a>		Country	<Ctry>	[0..1]	Code
<a href="#">18.3.11</a>		AddressLine	<AdrLine>	[0..7]	Text
<a href="#">18.3.12</a>		Identification	<Id>	[0..1]	
<a href="#">18.3.13</a>	{Or	OrganisationIdentification	<OrgId>	[1..1]	
<a href="#">18.3.14</a>		BICOrBEI	<BICOrBEI>	[0..1]	Identifier
<a href="#">18.3.15</a>		Other	<Othr>	[0..*]	
<a href="#">18.3.16</a>		Identification	<Id>	[1..1]	Text
<a href="#">18.3.17</a>		SchemeName	<SchmeNm>	[0..1]	
<a href="#">18.3.18</a>	{{Or	Code	<Cd>	[1..1]	Code
<a href="#">18.3.19</a>	Or}}	Proprietary	<Prtry>	[1..1]	Text
<a href="#">18.3.20</a>		Issuer	<Issr>	[0..1]	Text
<a href="#">18.3.21</a>	Or}	PrivateIdentification	<PrvtId>	[1..1]	
<a href="#">18.3.22</a>		DateAndPlaceOfBirth	<DtAndPlcOfBirth>	[0..1]	
<a href="#">18.3.23</a>		BirthDate	<BirthDt>	[1..1]	DateTime
<a href="#">18.3.24</a>		ProvinceOfBirth	<PrvcOfBirth>	[0..1]	Text
<a href="#">18.3.25</a>		CityOfBirth	<CityOfBirth>	[1..1]	Text
<a href="#">18.3.26</a>		CountryOfBirth	<CtryOfBirth>	[1..1]	Code
<a href="#">18.3.27</a>		Other	<Othr>	[0..*]	
<a href="#">18.3.28</a>		Identification	<Id>	[1..1]	Text
<a href="#">18.3.29</a>		SchemeName	<SchmeNm>	[0..1]	
<a href="#">18.3.30</a>	{{Or	Code	<Cd>	[1..1]	Code
<a href="#">18.3.31</a>	Or}}	Proprietary	<Prtry>	[1..1]	Text
<a href="#">18.3.32</a>		Issuer	<Issr>	[0..1]	Text
<a href="#">18.3.33</a>		CountryOfResidence	<CtryOfRes>	[0..1]	Code
<a href="#">18.3.34</a>		ContactDetails	<CtctDtls>	[0..1]	
<a href="#">18.3.35</a>		NamePrefix	<NmPrfx>	[0..1]	Code
<a href="#">18.3.36</a>		Name	<Nm>	[0..1]	Text
<a href="#">18.3.37</a>		PhoneNumber	<PhneNb>	[0..1]	Text
<a href="#">18.3.38</a>		MobileNumber	<MobNb>	[0..1]	Text
<a href="#">18.3.39</a>		FaxNumber	<FaxNb>	[0..1]	Text
<a href="#">18.3.40</a>		EmailAddress	<EmailAdr>	[0..1]	Text
<a href="#">18.3.41</a>		Other	<Othr>	[0..1]	Text

### 18.3.0 Name <Nm>

**Presence:** [0..1]

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

### 18.3.1 PostalAddress <PstlAdr>

**Presence:** [0..1]

**Definition:** Information that locates and identifies a specific address, as defined by postal services.

**Type:** This message item is composed of the following *PostalAddress6* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.3.2</a>		AddressType	<AdrTp>	[0..1]	Code
<a href="#">18.3.3</a>		Department	<Dept>	[0..1]	Text
<a href="#">18.3.4</a>		SubDepartment	<SubDept>	[0..1]	Text
<a href="#">18.3.5</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">18.3.6</a>		BuildingNumber	<BldgNb>	[0..1]	Text
<a href="#">18.3.7</a>		PostCode	<PstCd>	[0..1]	Text
<a href="#">18.3.8</a>		TownName	<TwnNm>	[0..1]	Text
<a href="#">18.3.9</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">18.3.10</a>		Country	<Ctry>	[0..1]	Code
<a href="#">18.3.11</a>		AddressLine	<AdrLine>	[0..7]	Text

### 18.3.2 AddressType <AdrTp>

**Presence:** [0..1]

**Definition:** Identifies the nature of the postal address.

**Data Type:** Code

When this message item is present, one of the following *AddressType2Code* values must be used:

Code	Name	Definition
ADDR	Postal	Address is the complete postal address.
BIZZ	Business	Address is the business address.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.
HOME	Residential	Address is the home address.
MLTO	MailTo	Address is the address to which mail is sent.
PBOX	POBox	Address is a postal office (PO) box.

### 18.3.3 Department <Dept>

**Presence:** [0..1]

**Definition:** Identification of a division of a large organisation or building.

**Data Type:** Max70Text



**Format:** maxLength: 70  
minLength: 1

#### **18.3.4 SubDepartment <SubDept>**

**Presence:** [0..1]

**Definition:** Identification of a sub-division of a large organisation or building.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

#### **18.3.5 StreetName <StrtNm>**

**Presence:** [0..1]

**Definition:** Name of a street or thoroughfare.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

#### **18.3.6 BuildingNumber <BldgNb>**

**Presence:** [0..1]

**Definition:** Number that identifies the position of a building on a street.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

#### **18.3.7 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.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

#### **18.3.8 TownName <TwnNm>**

**Presence:** [0..1]

**Definition:** Name of a built-up area, with defined boundaries, and a local government.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### **18.3.9 CountrySubDivision <CtrySubDvsn>**

**Presence:** [0..1]

**Definition:** Identifies a subdivision of a country such as state, region, county.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.3.10 Country <Ctry>

**Presence:** [0..1]

Impacted by **R1** in message definition **BankToCustomerAccountReportV02**, **R1** in message definition **BankToCustomerStatementV02**, **R3** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInNotificationV02**, **R2** in message definition **BuyInResponseV02**, **R2** in message definition **CollateralManagementCancellationRequestV02**, **R2** in message definition **CollateralManagementCancellationStatusV02**, **R2** in message definition **CollateralProposalResponseV02**, **R2** in message definition **CollateralProposalV02**, **R2** in message definition **CollateralSubstitutionConfirmationV02**, **R2** in message definition **CollateralSubstitutionRequestV02**, **R2** in message definition **CollateralSubstitutionResponseV02**, **R3** in message definition **CollateralValuationReportV01**, **R6** in message definition **DefaultFundContributionReportV02**, **R3** in message definition **InterestPaymentStatementV02**, **R2** in message definition **MarginCallRequestV02**, **R2** in message definition **MarginCallResponseV02**, **R8** in message definition **MarginReportV02**, **R4** in message definition **NetPositionV02**, **R29** in message definition **SecuritiesTransactionPendingReportV01**, **R2** in message definition **SettlementObligationReportV02**, **R3** in message definition **TradeLegNotificationCancellationV02**, **R3** in message definition **TradeLegNotificationV02**, **R3** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Nation with its own government.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 18.3.11 AddressLine <AdrLine>

**Presence:** [0..7]

**Definition:** Information that locates and identifies a specific address, as defined by postal services, presented in free format text.

**Data Type:** Max70Text

**Format:** maxLength: 70

minLength: 1

### 18.3.12 Identification <Id>

**Presence:** [0..1]

**Definition:** Unique and unambiguous identification of a party.

**Type:** This message item is composed of one of the following **Party6Choice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.3.13</a>	{Or	OrganisationIdentification	<OrgId>	[1..1]	
<a href="#">18.3.21</a>	Or}	PrivateIdentification	<PrvtId>	[1..1]	

### 18.3.13 OrganisationIdentification <OrgId>

**Presence:** [1..1]

This message item is part of choice **18.3.12 Identification**.

**Definition:** Unique and unambiguous way to identify an organisation.

**Type:** This message item is composed of the following **OrganisationIdentification4** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.3.14</a>		BICOrBEI	<BICOrBEI>	[0..1]	Identifier
<a href="#">18.3.15</a>		Other	<Othr>	[0..*]	

### 18.3.14 BICOrBEI <BICOrBEI>

**Presence:** [0..1]

Impacted by **R2** in message definition **BankToCustomerAccountReportV02**, **R2** in message definition **BankToCustomerStatementV02**, **R1** in message definition **BuyInConfirmationV02**, **R2** in message definition **BuyInNotificationV02**, **R1** in message definition **BuyInResponseV02**, **R1** in message definition **CollateralManagementCancellationRequestV02**, **R1** in message definition **CollateralManagementCancellationStatusV02**, **R1** in message definition **CollateralProposalResponseV02**, **R1** in message definition **CollateralProposalV02**, **R1** in message definition **CollateralSubstitutionConfirmationV02**, **R1** in message definition **CollateralSubstitutionRequestV02**, **R1** in message definition **CollateralSubstitutionResponseV02**, **R2** in message definition **CollateralValuationReportV01**, **R2** in message definition **DefaultFundContributionReportV02**, **R2** in message definition **InterestPaymentStatementV02**, **R1** in message definition **MarginCallRequestV02**, **R1** in message definition **MarginCallResponseV02**, **R3** in message definition **MarginReportV02**, **R2** in message definition **NetPositionV02**, **R7** in message definition **SecuritiesTransactionPendingReportV01**, **R1** in message definition **SettlementObligationReportV02**, **R2** in message definition **TradeLegNotificationCancellationV02**, **R2** in message definition **TradeLegNotificationV02**, **R2** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.656, p.670, p.321, p.332, p.378, p.343, p.420, p.391, p.410, p.451, p.641, p.430, p.231, p.286, p.600, p.570, p.739, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Code allocated to a financial institution or non financial institution by the ISO 9362 Registration Authority as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

**Data Type:** AnyBICIdentifier

**Format:** [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Rule(s):** AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.  
(Fatal) Error Code: Sw.Stds.D00008

### 18.3.15 Other <Othr>

**Presence:** [0..\*]

**Definition:** Unique identification of an organisation, as assigned by an institution, using an identification scheme.

**Type:** This message item is composed of the following **GenericOrganisationIdentification1** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.3.16</a>		Identification	<Id>	[1..1]	Text
<a href="#">18.3.17</a>		SchemeName	<SchmeNm>	[0..1]	
<a href="#">18.3.20</a>		Issuer	<Issr>	[0..1]	Text

### 18.3.16 Identification <Id>

**Presence:** [1..1]

**Definition:** Identification assigned by an institution.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.3.17 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Name of the identification scheme.

**Type:** *This message item is composed of one of the following **OrganisationIdentificationSchemeName1Choice** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.3.18</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">18.3.19</a>	Or}	Proprietary	<Prtry>	[1..1]	Text

### 18.3.18 Code <Cd>

**Presence:** [1..1]

*This message item is part of choice **18.3.17 SchemeName**.*

**Definition:** Name of the identification scheme, in a coded form as published in an external list.

**Data Type:** ExternalOrganisationIdentification1Code

**Format:** maxLength: 4  
minLength: 1

### 18.3.19 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice **18.3.17 SchemeName**.*

**Definition:** Name of the identification scheme, in a free text form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.3.20 Issuer <Issr>

**Presence:** [0..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.3.21 PrivateIdentification <PrvtId>

**Presence:** [1..1]

*This message item is part of choice 18.3.12 **Identification**.*

**Definition:** Unique and unambiguous identification of a person, eg, passport.

**Type:** *This message item is composed of the following **PersonIdentification5** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.3.22</a>		DateAndPlaceOfBirth	<DtAndPlcOfBirth>	[0..1]	
<a href="#">18.3.27</a>		Other	<Othr>	[0..*]	

### 18.3.22 DateAndPlaceOfBirth <DtAndPlcOfBirth>

**Presence:** [0..1]

**Definition:** Date and place of birth of a person.

**Type:** *This message item is composed of the following **DateAndPlaceOfBirth** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.3.23</a>		BirthDate	<BirthDt>	[1..1]	DateTime
<a href="#">18.3.24</a>		ProvinceOfBirth	<PrvcOfBirth>	[0..1]	Text
<a href="#">18.3.25</a>		CityOfBirth	<CityOfBirth>	[1..1]	Text
<a href="#">18.3.26</a>		CountryOfBirth	<CtryOfBirth>	[1..1]	Code

### 18.3.23 BirthDate <BirthDt>

**Presence:** [1..1]

**Definition:** Date on which a person is born.

**Data Type:** ISODate

### 18.3.24 ProvinceOfBirth <PrvcOfBirth>

**Presence:** [0..1]

**Definition:** Province where a person was born.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.3.25 CityOfBirth <CityOfBirth>

**Presence:** [1..1]

**Definition:** City where a person was born.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.3.26 CountryOfBirth <CtryOfBirth>

**Presence:** [1..1]

Impacted by **R1** in message definition **BankToCustomerAccountReportV02**, **R1** in message definition **BankToCustomerStatementV02**, **R3** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInNotificationV02**, **R2** in message definition **BuyInResponseV02**, **R2** in message definition **CollateralManagementCancellationRequestV02**, **R2** in message definition **CollateralManagementCancellationStatusV02**, **R2** in message definition **CollateralProposalResponseV02**, **R2** in message definition **CollateralProposalV02**, **R2** in message definition **CollateralSubstitutionConfirmationV02**, **R2** in message definition **CollateralSubstitutionRequestV02**, **R2** in message definition **CollateralSubstitutionResponseV02**, **R3** in message definition **CollateralValuationReportV01**, **R6** in message definition **DefaultFundContributionReportV02**, **R3** in message definition **InterestPaymentStatementV02**, **R2** in message definition **MarginCallRequestV02**, **R2** in message definition **MarginCallResponseV02**, **R8** in message definition **MarginReportV02**, **R4** in message definition **NetPositionV02**, **R29** in message definition **SecuritiesTransactionPendingReportV01**, **R2** in message definition **SettlementObligationReportV02**, **R3** in message definition **TradeLegNotificationCancellationV02**, **R3** in message definition **TradeLegNotificationV02**, **R3** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Country where a person was born.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 18.3.27 Other <Othr>

**Presence:** [0..\*]

**Definition:** Unique identification of a person, as assigned by an institution, using an identification scheme.

**Type:** This message item is composed of the following **GenericPersonIdentification1** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.3.28</a>		Identification	<Id>	[1..1]	Text
<a href="#">18.3.29</a>		SchemeName	<SchmeNm>	[0..1]	
<a href="#">18.3.32</a>		Issuer	<Issr>	[0..1]	Text

### 18.3.28 Identification <Id>

**Presence:** [1..1]

**Definition:** Unique and unambiguous identification of a person.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

**18.3.29 SchemeName <SchmeNm>****Presence:** [0..1]**Definition:** Name of the identification scheme.**Type:** *This message item is composed of one of the following **PersonIdentificationSchemeName1Choice** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.3.30</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">18.3.31</a>	Or}	Proprietary	<Prtry>	[1..1]	Text

**18.3.30 Code <Cd>****Presence:** [1..1]*This message item is part of choice **18.3.29 SchemeName**.***Definition:** Name of the identification scheme, in a coded form as published in an external list.**Data Type:** ExternalPersonIdentification1Code**Format:** maxLength: 4  
minLength: 1**18.3.31 Proprietary <Prtry>****Presence:** [1..1]*This message item is part of choice **18.3.29 SchemeName**.***Definition:** Name of the identification scheme, in a free text form.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**18.3.32 Issuer <lssr>****Presence:** [0..1]**Definition:** Entity that assigns the identification.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**18.3.33 CountryOfResidence <CtryOfRes>****Presence:** [0..1]

Impacted by **R1** in message definition **BankToCustomerAccountReportV02**, **R1** in message definition **BankToCustomerStatementV02**, **R3** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInNotificationV02**, **R2** in message definition **BuyInResponseV02**, **R2** in message definition **CollateralManagementCancellationRequestV02**, **R2** in message definition **CollateralManagementCancellationStatusV02**, **R2** in message definition **CollateralProposalResponseV02**, **R2** in message definition **CollateralProposalV02**, **R2** in message definition **CollateralSubstitutionConfirmationV02**, **R2** in message definition **CollateralSubstitutionRequestV02**, **R2** in message definition **CollateralSubstitutionResponseV02**, **R3** in message definition **CollateralValuationReportV01**, **R6** in message definition **DefaultFundContributionReportV02**, **R3** in message definition **InterestPaymentStatementV02**, **R2** in message definition **MarginCallRequestV02**, **R2** in message definition **MarginCallResponseV02**, **R8** in message definition **MarginReportV02**, **R4** in message definition **NetPositionV02**, **R29** in message definition **SecuritiesTransactionPendingReportV01**, **R2** in message definition **SettlementObligationReportV02**, **R3** in message definition **TradeLegNotificationCancellationV02**, **R3** in message definition **TradeLegNotificationV02**, **R3** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.

**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.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 18.3.34 ContactDetails <CtctDtls>

**Presence:** [0..1]

**Definition:** Set of elements used to indicate how to contact the party.

**Type:** This message item is composed of the following **ContactDetails2** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.3.35</a>		NamePrefix	<NmPrfx>	[0..1]	Code
<a href="#">18.3.36</a>		Name	<Nm>	[0..1]	Text
<a href="#">18.3.37</a>		PhoneNumber	<PhneNb>	[0..1]	Text
<a href="#">18.3.38</a>		MobileNumber	<MobNb>	[0..1]	Text
<a href="#">18.3.39</a>		FaxNumber	<FaxNb>	[0..1]	Text
<a href="#">18.3.40</a>		EmailAddress	<EmailAdr>	[0..1]	Text
<a href="#">18.3.41</a>		Other	<Othr>	[0..1]	Text

### 18.3.35 NamePrefix <NmPrfx>

**Presence:** [0..1]

**Definition:** Specifies the terms used to formally address a person.

**Data Type:** Code

When this message item is present, one of the following **NamePrefix1Code** values must be used:



Code	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.

### 18.3.36 Name <Nm>

**Presence:** [0..1]

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

### 18.3.37 PhoneNumber <PhneNb>

**Presence:** [0..1]

**Definition:** Collection of information that identifies a phone number, as defined by telecom services.

**Data Type:** PhoneNumber

**Format:** \+[0-9]{1,3}-[0-9()+\-]{1,30}

### 18.3.38 MobileNumber <MobNb>

**Presence:** [0..1]

**Definition:** Collection of information that identifies a mobile phone number, as defined by telecom services.

**Data Type:** PhoneNumber

**Format:** \+[0-9]{1,3}-[0-9()+\-]{1,30}

### 18.3.39 FaxNumber <FaxNb>

**Presence:** [0..1]

**Definition:** Collection of information that identifies a FAX number, as defined by telecom services.

**Data Type:** PhoneNumber

**Format:** \+[0-9]{1,3}-[0-9()+\-]{1,30}

### 18.3.40 EmailAddress <EmailAdr>

**Presence:** [0..1]

**Definition:** Address for electronic mail (e-mail).

**Data Type:** Max2048Text

**Format:** maxLength: 2048  
minLength: 1

### 18.3.41 Other <Othr>

**Presence:** [0..1]

**Definition:** Contact details in an other form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.4 PartyIdentification33Choice ☒

*PartyIdentification33Choice* is used in message definition *CollateralSubstitutionConfirmationV02* p.419, p.419, p.419, p.419, message definition *CollateralSubstitutionRequestV02* p.389, p.390, p.390, p.390, message definition *CollateralSubstitutionResponseV02* p.408, p.408, p.408, p.409, message definition *CollateralValuationReportV01* p.447, p.447, p.448, p.448, message definition *InterestPaymentStatementV02* p.427, p.427, p.427, p.428.

**Definition:** Identification of a party.

**Type:** One of the following *PartyIdentification33Choice* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.4.0</a>	{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
<a href="#">18.4.1</a>	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
<a href="#">18.4.2</a>		Identification	<Id>	[1..1]	Text
<a href="#">18.4.3</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">18.4.4</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">18.4.5</a>	Or}	NameAndAddress	<NmAndAdr>	[1..1]	
<a href="#">18.4.6</a>		Name	<Nm>	[1..1]	Text
<a href="#">18.4.7</a>		Address	<Adr>	[1..1]	
<a href="#">18.4.8</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">18.4.9</a>		PostCodeIdentification	<PstCdId>	[1..1]	Text
<a href="#">18.4.10</a>		TownName	<TwnNm>	[1..1]	Text
<a href="#">18.4.11</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">18.4.12</a>		Country	<Ctry>	[1..1]	Code

#### 18.4.0 AnyBIC <AnyBIC>

**Presence:** [1..1]

*This message item is part of choice **18.4 PartyIdentification33Choice**.*

Impacted by **R2** in message definition **BankToCustomerAccountReportV02**, **R2** in message definition **BankToCustomerStatementV02**, **R1** in message definition **BuyInConfirmationV02**, **R2** in message definition **BuyInNotificationV02**, **R1** in message definition **BuyInResponseV02**, **R1** in message definition **CollateralManagementCancellationRequestV02**, **R1** in message definition **CollateralManagementCancellationStatusV02**, **R1** in message definition **CollateralProposalResponseV02**, **R1** in message definition **CollateralProposalV02**, **R1** in message definition **CollateralSubstitutionConfirmationV02**, **R1** in message definition **CollateralSubstitutionRequestV02**, **R1** in message definition **CollateralSubstitutionResponseV02**, **R2** in message definition **CollateralValuationReportV01**, **R2** in message definition **DefaultFundContributionReportV02**, **R2** in message definition **InterestPaymentStatementV02**, **R1** in message definition **MarginCallRequestV02**, **R1** in message definition **MarginCallResponseV02**, **R3** in message definition **MarginReportV02**, **R2** in message definition **NetPositionV02**, **R7** in message definition **SecuritiesTransactionPendingReportV01**, **R1** in message definition **SettlementObligationReportV02**, **R2** in message definition **TradeLegNotificationCancellationV02**, **R2** in message definition **TradeLegNotificationV02**, **R2** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.656, p.670, p.321, p.332, p.378, p.343, p.420, p.391, p.410, p.451, p.641, p.430, p.231, p.286, p.600, p.570, p.739, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Data Type:** AnyBICIdentifier

**Format:** [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Rule(s):** AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.  
(Fatal) Error Code: Sw.Stds.D00008

### 18.4.1 ProprietaryIdentification <Prtryld>

**Presence:** [1..1]

*This message item is part of choice 18.4 PartyIdentification33Choice.*

**Definition:** Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**Type:** This message item is composed of the following **GenericIdentification29** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.4.2</a>		Identification	<Id>	[1..1]	Text
<a href="#">18.4.3</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">18.4.4</a>		SchemeName	<SchmeNm>	[0..1]	Text

### 18.4.2 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.4.3 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 18.4.4 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 18.4.5 NameAndAddress <NmAndAdr>

**Presence:** [1..1]

*This message item is part of choice 18.4 PartyIdentification33Choice.*

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Type:** *This message item is composed of the following NameAndAddress6 element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.4.6</a>		Name	<Nm>	[1..1]	Text
<a href="#">18.4.7</a>		Address	<Adr>	[1..1]	

### 18.4.6 Name <Nm>

**Presence:** [1..1]

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Data Type:** Max70Text

**Format:** maxLength: 70

minLength: 1

### 18.4.7 Address <Adr>

**Presence:** [1..1]

**Definition:** Information that locates and identifies a specific address, as defined by postal services.

**Type:** *This message item is composed of the following PostalAddress2 element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.4.8</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">18.4.9</a>		PostCodeIdentification	<PstCdId>	[1..1]	Text
<a href="#">18.4.10</a>		TownName	<TwnNm>	[1..1]	Text
<a href="#">18.4.11</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">18.4.12</a>		Country	<Ctry>	[1..1]	Code

#### 18.4.8 StreetName <StrtNm>

**Presence:** [0..1]

**Definition:** Name of a street or thoroughfare.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

#### 18.4.9 PostCodeIdentification <PstCld>

**Presence:** [1..1]

**Definition:** Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

#### 18.4.10 TownName <TwnNm>

**Presence:** [1..1]

**Definition:** Name of a built-up area, with defined boundaries, and a local government.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 18.4.11 CountrySubDivision <CtrySubDvsn>

**Presence:** [0..1]

**Definition:** Identifies a subdivision of a country eg, state, region, county.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 18.4.12 Country <Ctry>

**Presence:** [1..1]

*Impacted by **R1** in message definition **BankToCustomerAccountReportV02**, **R1** in message definition **BankToCustomerStatementV02**, **R3** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInNotificationV02**, **R2** in message definition **BuyInResponseV02**, **R2** in message definition **CollateralManagementCancellationRequestV02**, **R2** in message definition **CollateralManagementCancellationStatusV02**, **R2** in message definition **CollateralProposalResponseV02**, **R2** in message definition **CollateralProposalV02**, **R2** in message definition **CollateralSubstitutionConfirmationV02**, **R2** in message definition **CollateralSubstitutionRequestV02**, **R2** in message definition **CollateralSubstitutionResponseV02**, **R3** in message definition **CollateralValuationReportV01**, **R6** in message definition **DefaultFundContributionReportV02**, **R3** in message definition **InterestPaymentStatementV02**, **R2** in message definition **MarginCallRequestV02**, **R2** in message definition **MarginCallResponseV02**, **R8** in message definition **MarginReportV02**, **R4** in message definition **NetPositionV02**, **R29** in message definition **SecuritiesTransactionPendingReportV01**, **R2** in message definition **SettlementObligationReportV02**, **R3** in message definition **TradeLegNotificationCancellationV02**, **R3** in message definition **TradeLegNotificationV02**, **R3** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.*

**Definition:** Nation with its own government.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 18.5 PartyIdentification34Choice ☒

*PartyIdentification34Choice* is used in message definition **BuyInConfirmationV02** p.682, p.683, message definition **BuyInNotificationV02** p.656, message definition **BuyInResponseV02** p.669, message definition **NetPositionV02** p.568, message definition **SettlementObligationReportV02** p.702, p.702, p.703, p.703, message definition **TradeLegNotificationCancellationV02** p.511, p.511, p.512, message definition **TradeLegNotificationV02** p.485, p.485, p.486, message definition **TradeLegStatementV02** p.538, p.538, p.538.

**Definition:** Unique and unambiguous way to identify an organisation using a choice between a BIC or the name and address or the country code.

**Type:** One of the following *PartyIdentification34Choice* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>18.5.0</u>	{Or	BIC	<BIC>	[1..1]	Identifier
<u>18.5.1</u>	Or	NameAndAddress	<NmAndAdr>	[1..1]	
<u>18.5.2</u>		Name	<Nm>	[1..1]	Text
<u>18.5.3</u>		Address	<Adr>	[0..1]	
<u>18.5.4</u>		AddressType	<AdrTp>	[0..1]	Code
<u>18.5.5</u>		AddressLine	<AdrLine>	[0..5]	Text
<u>18.5.6</u>		StreetName	<StrtNm>	[0..1]	Text
<u>18.5.7</u>		BuildingNumber	<BldgNb>	[0..1]	Text
<u>18.5.8</u>		PostCode	<PstCd>	[0..1]	Text
<u>18.5.9</u>		TownName	<TwnNm>	[0..1]	Text
<u>18.5.10</u>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<u>18.5.11</u>		Country	<Ctry>	[1..1]	Code
<u>18.5.12</u>	Or}	Country	<Ctry>	[1..1]	Code

#### 18.5.0 BIC <BIC>

**Presence:** [1..1]

*This message item is part of choice 18.5 PartyIdentification34Choice.*

Impacted by **R2** in message definition **BankToCustomerAccountReportV02**, **R2** in message definition **BankToCustomerStatementV02**, **R1** in message definition **BuyInConfirmationV02**, **R2** in message definition **BuyInNotificationV02**, **R1** in message definition **BuyInResponseV02**, **R1** in message definition **CollateralManagementCancellationRequestV02**, **R1** in message definition **CollateralManagementCancellationStatusV02**, **R1** in message definition **CollateralProposalResponseV02**, **R1** in message definition **CollateralProposalV02**, **R1** in message definition **CollateralSubstitutionConfirmationV02**, **R1** in message definition **CollateralSubstitutionRequestV02**, **R1** in message definition **CollateralSubstitutionResponseV02**, **R2** in message definition **CollateralValuationReportV01**, **R2** in message definition **DefaultFundContributionReportV02**, **R2** in message definition **InterestPaymentStatementV02**, **R1** in message definition **MarginCallRequestV02**, **R1** in message definition **MarginCallResponseV02**, **R3** in message definition **MarginReportV02**, **R2** in message definition **NetPositionV02**, **R7** in message definition **SecuritiesTransactionPendingReportV01**, **R1** in message definition **SettlementObligationReportV02**, **R2** in message definition **TradeLegNotificationCancellationV02**, **R2** in message definition **TradeLegNotificationV02**, **R2** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.656, p.670, p.321, p.332, p.378, p.343, p.420, p.391, p.410, p.451, p.641, p.430, p.231, p.286, p.600, p.570, p.739, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Unique and unambiguous way to identify an organisation.

**Data Type:** AnyBICIdentifier

**Format:** [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Rule(s):** AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.  
(Fatal) Error Code: Sw.Stds.D00008

### 18.5.1 NameAndAddress <NmAndAdr>

**Presence:** [1..1]

*This message item is part of choice 18.5 **PartyIdentification34Choice**.*

**Definition:** Unique and unambiguous way to identify an organisation, using the name and address.

**Type:** This message item is composed of the following **NameAndAddress5** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>18.5.2</u>		Name	<Nm>	[1..1]	Text
<u>18.5.3</u>		Address	<Adr>	[0..1]	

### 18.5.2 Name <Nm>

**Presence:** [1..1]

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Data Type:** Max350Text

**Format:** maxLength: 350

minLength: 1

### 18.5.3 Address <Adr>

**Presence:** [0..1]

**Definition:** Postal address of a party.

**Type:** *This message item is composed of the following **PostalAddress1** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.5.4</a>		AddressType	<AdrTp>	[0..1]	Code
<a href="#">18.5.5</a>		AddressLine	<AdrLine>	[0..5]	Text
<a href="#">18.5.6</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">18.5.7</a>		BuildingNumber	<BldgNb>	[0..1]	Text
<a href="#">18.5.8</a>		PostCode	<PstCd>	[0..1]	Text
<a href="#">18.5.9</a>		TownName	<TwnNm>	[0..1]	Text
<a href="#">18.5.10</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">18.5.11</a>		Country	<Ctry>	[1..1]	Code

### 18.5.4 AddressType <AdrTp>

**Presence:** [0..1]

**Definition:** Identifies the nature of the postal address.

**Data Type:** Code

*When this message item is present, one of the following **AddressType2Code** values must be used:*

Code	Name	Definition
ADDR	Postal	Address is the complete postal address.
BIZZ	Business	Address is the business address.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.
HOME	Residential	Address is the home address.
MLTO	MailTo	Address is the address to which mail is sent.
PBOX	POBox	Address is a postal office (PO) box.

### 18.5.5 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.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 18.5.6 StreetName <StrtNm>

**Presence:** [0..1]

**Definition:** Name of a street or thoroughfare.



**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### **18.5.7 BuildingNumber <BldgNb>**

**Presence:** [0..1]

**Definition:** Number that identifies the position of a building on a street.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### **18.5.8 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.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### **18.5.9 TownName <TwnNm>**

**Presence:** [0..1]

**Definition:** Name of a built-up area, with defined boundaries, and a local government.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### **18.5.10 CountrySubDivision <CtrySubDvsn>**

**Presence:** [0..1]

**Definition:** Identifies a subdivision of a country eg, state, region, county.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### **18.5.11 Country <Ctry>**

**Presence:** [1..1]

Impacted by **R1** in message definition **BankToCustomerAccountReportV02**, **R1** in message definition **BankToCustomerStatementV02**, **R3** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInNotificationV02**, **R2** in message definition **BuyInResponseV02**, **R2** in message definition **CollateralManagementCancellationRequestV02**, **R2** in message definition **CollateralManagementCancellationStatusV02**, **R2** in message definition **CollateralProposalResponseV02**, **R2** in message definition **CollateralProposalV02**, **R2** in message definition **CollateralSubstitutionConfirmationV02**, **R2** in message definition **CollateralSubstitutionRequestV02**, **R2** in message definition **CollateralSubstitutionResponseV02**, **R3** in message definition **CollateralValuationReportV01**, **R6** in message definition **DefaultFundContributionReportV02**, **R3** in message definition **InterestPaymentStatementV02**, **R2** in message definition **MarginCallRequestV02**, **R2** in message definition **MarginCallResponseV02**, **R8** in message definition **MarginReportV02**, **R4** in message definition **NetPositionV02**, **R29** in message definition **SecuritiesTransactionPendingReportV01**, **R2** in message definition **SettlementObligationReportV02**, **R3** in message definition **TradeLegNotificationCancellationV02**, **R3** in message definition **TradeLegNotificationV02**, **R3** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Nation with its own government.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

## 18.5.12 Country <Ctry>

**Presence:** [1..1]

This message item is part of choice **18.5 PartyIdentification34Choice**.

Impacted by **R1** in message definition **BankToCustomerAccountReportV02**, **R1** in message definition **BankToCustomerStatementV02**, **R3** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInNotificationV02**, **R2** in message definition **BuyInResponseV02**, **R2** in message definition **CollateralManagementCancellationRequestV02**, **R2** in message definition **CollateralManagementCancellationStatusV02**, **R2** in message definition **CollateralProposalResponseV02**, **R2** in message definition **CollateralProposalV02**, **R2** in message definition **CollateralSubstitutionConfirmationV02**, **R2** in message definition **CollateralSubstitutionRequestV02**, **R2** in message definition **CollateralSubstitutionResponseV02**, **R3** in message definition **CollateralValuationReportV01**, **R6** in message definition **DefaultFundContributionReportV02**, **R3** in message definition **InterestPaymentStatementV02**, **R2** in message definition **MarginCallRequestV02**, **R2** in message definition **MarginCallResponseV02**, **R8** in message definition **MarginReportV02**, **R4** in message definition **NetPositionV02**, **R29** in message definition **SecuritiesTransactionPendingReportV01**, **R2** in message definition **SettlementObligationReportV02**, **R3** in message definition **TradeLegNotificationCancellationV02**, **R3** in message definition **TradeLegNotificationV02**, **R3** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Unique and unambiguous way to identify an organisation using the country code, using the country code.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

**18.6 PartyIdentification35Choice** ☒

*PartyIdentification35Choice* is used in message definition **BuyInConfirmationV02** p.682, p.683, message definition **BuyInNotificationV02** p.655, p.655, message definition **BuyInResponseV02** p.669, message definition **DefaultFundContributionReportV02** p.640, message definition **MarginReportV02** p.596, message definition **NetPositionV02** p.567, p.568, p.569, message definition **SettlementObligationReportV02** p.701, p.701, message definition **TradeLegNotificationCancellationV02** p.510, p.511, p.511, p.512, message definition **TradeLegNotificationV02** p.484, p.485, p.485, p.485, p.486, message definition **TradeLegStatementV02** p.536, p.537, p.537, p.538, p.538, p.538.

**Definition:** Choice of identification of a party. The party can be identified by giving a BIC or a proprietary code.

**Type:** One of the following **PartyIdentification35Choice** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>18.6.0</u>	{Or	BIC	<BIC>	[1..1]	Identifier
<u>18.6.1</u>	Or}	ProprietaryIdentification	<PrtryId>	[1..1]	
<u>18.6.2</u>		Identification	<Id>	[1..1]	Text
<u>18.6.3</u>		Issuer	<Issr>	[1..1]	Text
<u>18.6.4</u>		SchemeName	<SchmeNm>	[0..1]	Text

**18.6.0 BIC** **<BIC>**

**Presence:** [1..1]

This message item is part of choice **18.6 PartyIdentification35Choice**.

Impacted by **R2** in message definition **BankToCustomerAccountReportV02**, **R2** in message definition **BankToCustomerStatementV02**, **R1** in message definition **BuyInConfirmationV02**, **R2** in message definition **BuyInNotificationV02**, **R1** in message definition **BuyInResponseV02**, **R1** in message definition **CollateralManagementCancellationRequestV02**, **R1** in message definition **CollateralManagementCancellationStatusV02**, **R1** in message definition **CollateralProposalResponseV02**, **R1** in message definition **CollateralProposalV02**, **R1** in message definition **CollateralSubstitutionConfirmationV02**, **R1** in message definition **CollateralSubstitutionRequestV02**, **R1** in message definition **CollateralSubstitutionResponseV02**, **R2** in message definition **CollateralValuationReportV01**, **R2** in message definition **DefaultFundContributionReportV02**, **R2** in message definition **InterestPaymentStatementV02**, **R1** in message definition **MarginCallRequestV02**, **R1** in message definition **MarginCallResponseV02**, **R3** in message definition **MarginReportV02**, **R2** in message definition **NetPositionV02**, **R7** in message definition **SecuritiesTransactionPendingReportV01**, **R1** in message definition **SettlementObligationReportV02**, **R2** in message definition **TradeLegNotificationCancellationV02**, **R2** in message definition **TradeLegNotificationV02**, **R2** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.656, p.670, p.321, p.332, p.378, p.343, p.420, p.391, p.410, p.451, p.641, p.430, p.231, p.286, p.600, p.570, p.739, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Data Type:** AnyBICIdentifier

**Format:** [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Rule(s):** AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

(Fatal) Error Code: Sw.Stds.D00008

### 18.6.1 ProprietaryIdentification <PrtryId>

**Presence:** [1..1]

*This message item is part of choice 18.6 PartyIdentification35Choice.*

**Definition:** Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**Type:** This message item is composed of the following *GenericIdentification29* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>18.6.2</u>		Identification	<Id>	[1..1]	Text
<u>18.6.3</u>		Issuer	<Issr>	[1..1]	Text
<u>18.6.4</u>		SchemeName	<SchmeNm>	[0..1]	Text

### 18.6.2 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.6.3 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.6.4 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 18.7 PartyIdentification36 ☒

*PartyIdentification36 is used in message definition SecuritiesTransactionPendingReportV01 p.734, p.734, p.736, p.736.*

**Definition:** Identification of an entity involved in an activity.

**Type:** The following *PartyIdentification36* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>18.7.0</u>		Identification	<Id>	[1..1]	
<u>18.7.1</u>	{Or	BICOrBEI	<BICOrBEI>	[1..1]	Identifier
<u>18.7.2</u>	Or	NameAndAddress	<NmAndAdr>	[1..1]	
<u>18.7.3</u>		Name	<Nm>	[1..1]	Text
<u>18.7.4</u>		Address	<Adr>	[0..1]	
<u>18.7.5</u>		AddressType	<AdrTp>	[0..1]	Code
<u>18.7.6</u>		AddressLine	<AdrLine>	[0..5]	Text
<u>18.7.7</u>		StreetName	<StrtNm>	[0..1]	Text
<u>18.7.8</u>		BuildingNumber	<BldgNb>	[0..1]	Text
<u>18.7.9</u>		PostCode	<PstCd>	[0..1]	Text
<u>18.7.10</u>		TownName	<TwnNm>	[0..1]	Text
<u>18.7.11</u>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<u>18.7.12</u>		Country	<Ctry>	[1..1]	Code
<u>18.7.13</u>	Or}	Country	<Ctry>	[1..1]	Code
<u>18.7.14</u>		ProcessingIdentification	<PrcgId>	[0..1]	Text

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

### 18.7.0 Identification <Id>

**Synonym(s):** :95a: (ISO 15022)

**Presence:** [1..1]

**Definition:** Identification of the party.

**Type:** This message item is composed of one of the following *PartyIdentification12Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>18.7.1</u>	{Or	BICOrBEI	<BICOrBEI>	[1..1]	Identifier
<u>18.7.2</u>	Or	NameAndAddress	<NmAndAdr>	[1..1]	
<u>18.7.13</u>	Or}	Country	<Ctry>	[1..1]	Code

### 18.7.1 BICOrBEI <BICOrBEI>

**Presence:** [1..1]

This message item is part of choice *18.7.0 Identification*.

Impacted by **R2** in message definition **BankToCustomerAccountReportV02**, **R2** in message definition **BankToCustomerStatementV02**, **R1** in message definition **BuyInConfirmationV02**, **R2** in message definition **BuyInNotificationV02**, **R1** in message definition **BuyInResponseV02**, **R1** in message definition **CollateralManagementCancellationRequestV02**, **R1** in message definition **CollateralManagementCancellationStatusV02**, **R1** in message definition **CollateralProposalResponseV02**, **R1** in message definition **CollateralProposalV02**, **R1** in message definition **CollateralSubstitutionConfirmationV02**, **R1** in message definition **CollateralSubstitutionRequestV02**, **R1** in message definition **CollateralSubstitutionResponseV02**, **R2** in message definition **CollateralValuationReportV01**, **R2** in message definition **DefaultFundContributionReportV02**, **R2** in message definition **InterestPaymentStatementV02**, **R1** in message definition **MarginCallRequestV02**, **R1** in message definition **MarginCallResponseV02**, **R3** in message definition **MarginReportV02**, **R2** in message definition **NetPositionV02**, **R7** in message definition **SecuritiesTransactionPendingReportV01**, **R1** in message definition **SettlementObligationReportV02**, **R2** in message definition **TradeLegNotificationCancellationV02**, **R2** in message definition **TradeLegNotificationV02**, **R2** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.656, p.670, p.321, p.332, p.378, p.343, p.420, p.391, p.410, p.451, p.641, p.430, p.231, p.286, p.600, p.570, p.739, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Unique and unambiguous way to identify an organisation.

**Data Type:** AnyBICIdentifier

**Format:** [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Rule(s):** AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.  
(Fatal) Error Code: Sw.Stds.D00008

### 18.7.2 NameAndAddress <NmAndAdr>

**Presence:** [1..1]

*This message item is part of choice 18.7.0 Identification.*

**Definition:** Unique and unambiguous way to identify an organisation.

**Type:** This message item is composed of the following **NameAndAddress5** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.7.3</a>		Name	<Nm>	[1..1]	Text
<a href="#">18.7.4</a>		Address	<Adr>	[0..1]	

### 18.7.3 Name <Nm>

**Presence:** [1..1]

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Data Type:** Max350Text

**Format:** maxLength: 350

minLength: 1

### 18.7.4 Address <Adr>

**Presence:** [0..1]

**Definition:** Postal address of a party.

**Type:** *This message item is composed of the following **PostalAddress1** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.7.5</a>		AddressType	<AdrTp>	[0..1]	Code
<a href="#">18.7.6</a>		AddressLine	<AdrLine>	[0..5]	Text
<a href="#">18.7.7</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">18.7.8</a>		BuildingNumber	<BldgNb>	[0..1]	Text
<a href="#">18.7.9</a>		PostCode	<PstCd>	[0..1]	Text
<a href="#">18.7.10</a>		TownName	<TwnNm>	[0..1]	Text
<a href="#">18.7.11</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">18.7.12</a>		Country	<Ctry>	[1..1]	Code

### 18.7.5 AddressType <AdrTp>

**Presence:** [0..1]

**Definition:** Identifies the nature of the postal address.

**Data Type:** Code

*When this message item is present, one of the following **AddressType2Code** values must be used:*

Code	Name	Definition
ADDR	Postal	Address is the complete postal address.
BIZZ	Business	Address is the business address.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.
HOME	Residential	Address is the home address.
MLTO	MailTo	Address is the address to which mail is sent.
PBOX	POBox	Address is a postal office (PO) box.

### 18.7.6 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.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 18.7.7 StreetName <StrtNm>

**Presence:** [0..1]

**Definition:** Name of a street or thoroughfare.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### **18.7.8 BuildingNumber <BldgNb>**

**Presence:** [0..1]

**Definition:** Number that identifies the position of a building on a street.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### **18.7.9 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.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### **18.7.10 TownName <TwnNm>**

**Presence:** [0..1]

**Definition:** Name of a built-up area, with defined boundaries, and a local government.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### **18.7.11 CountrySubDivision <CtrySubDvsn>**

**Presence:** [0..1]

**Definition:** Identifies a subdivision of a country eg, state, region, county.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### **18.7.12 Country <Ctry>**

**Presence:** [1..1]



Impacted by **R1** in message definition **BankToCustomerAccountReportV02**, **R1** in message definition **BankToCustomerStatementV02**, **R3** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInNotificationV02**, **R2** in message definition **BuyInResponseV02**, **R2** in message definition **CollateralManagementCancellationRequestV02**, **R2** in message definition **CollateralManagementCancellationStatusV02**, **R2** in message definition **CollateralProposalResponseV02**, **R2** in message definition **CollateralProposalV02**, **R2** in message definition **CollateralSubstitutionConfirmationV02**, **R2** in message definition **CollateralSubstitutionRequestV02**, **R2** in message definition **CollateralSubstitutionResponseV02**, **R3** in message definition **CollateralValuationReportV01**, **R6** in message definition **DefaultFundContributionReportV02**, **R3** in message definition **InterestPaymentStatementV02**, **R2** in message definition **MarginCallRequestV02**, **R2** in message definition **MarginCallResponseV02**, **R8** in message definition **MarginReportV02**, **R4** in message definition **NetPositionV02**, **R29** in message definition **SecuritiesTransactionPendingReportV01**, **R2** in message definition **SettlementObligationReportV02**, **R3** in message definition **TradeLegNotificationCancellationV02**, **R3** in message definition **TradeLegNotificationV02**, **R3** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Nation with its own government.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 18.7.13 Country <Ctry>

**Presence:** [1..1]

This message item is part of choice **18.7.0 Identification**.

Impacted by **R1** in message definition **BankToCustomerAccountReportV02**, **R1** in message definition **BankToCustomerStatementV02**, **R3** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInNotificationV02**, **R2** in message definition **BuyInResponseV02**, **R2** in message definition **CollateralManagementCancellationRequestV02**, **R2** in message definition **CollateralManagementCancellationStatusV02**, **R2** in message definition **CollateralProposalResponseV02**, **R2** in message definition **CollateralProposalV02**, **R2** in message definition **CollateralSubstitutionConfirmationV02**, **R2** in message definition **CollateralSubstitutionRequestV02**, **R2** in message definition **CollateralSubstitutionResponseV02**, **R3** in message definition **CollateralValuationReportV01**, **R6** in message definition **DefaultFundContributionReportV02**, **R3** in message definition **InterestPaymentStatementV02**, **R2** in message definition **MarginCallRequestV02**, **R2** in message definition **MarginCallResponseV02**, **R8** in message definition **MarginReportV02**, **R4** in message definition **NetPositionV02**, **R29** in message definition **SecuritiesTransactionPendingReportV01**, **R2** in message definition **SettlementObligationReportV02**, **R3** in message definition **TradeLegNotificationCancellationV02**, **R3** in message definition **TradeLegNotificationV02**, **R3** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Unique and unambiguous way to identify an organisation.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 18.7.14 ProcessingIdentification <PrcgId>

**Synonym(s):** :20C::PROC (ISO 15022)

**Presence:** [0..1]

**Definition:** Unambiguous identification of the transaction for the party identified.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 18.8 PartyIdentificationAndAccount16 ☒

*PartyIdentificationAndAccount16* is used in message definition *SecuritiesTransactionPendingReportV01* p.734, p.734, p.734, p.734, p.734, p.735, p.735, p.735, p.735, p.736, p.736, p.736, p.736, p.736, p.736, p.737, p.737.

**Definition:** Party and account details.

**Type:** The following *PartyIdentificationAndAccount16* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>18.8.0</u>		Identification	<Id>	[1..1]	
<u>18.8.1</u>	{Or	BICOrBEI	<BICOrBEI>	[1..1]	Identifier
<u>18.8.2</u>	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
<u>18.8.3</u>		Identification	<Id>	[1..1]	Text
<u>18.8.4</u>		Issuer	<Issr>	[1..1]	Text
<u>18.8.5</u>		SchemeName	<SchmeNm>	[0..1]	Text
<u>18.8.6</u>	Or}	NameAndAddress	<NmAndAdr>	[1..1]	
<u>18.8.7</u>		Name	<Nm>	[1..1]	Text
<u>18.8.8</u>		Address	<Adr>	[0..1]	
<u>18.8.9</u>		AddressType	<AdrTp>	[0..1]	Code
<u>18.8.10</u>		AddressLine	<AdrLine>	[0..5]	Text
<u>18.8.11</u>		StreetName	<StrtNm>	[0..1]	Text
<u>18.8.12</u>		BuildingNumber	<BldgNb>	[0..1]	Text
<u>18.8.13</u>		PostCode	<PstCd>	[0..1]	Text
<u>18.8.14</u>		TownName	<TwnNm>	[0..1]	Text
<u>18.8.15</u>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<u>18.8.16</u>		Country	<Ctry>	[1..1]	Code
<u>18.8.17</u>		SafekeepingAccount	<SfkpgAcct>	[0..1]	
<u>18.8.18</u>		Identification	<Id>	[1..1]	Text

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>18.8.19</u>		Type	<Tp>	[0..1]	
<u>18.8.20</u>		Identification	<Id>	[1..1]	Text
<u>18.8.21</u>		Issuer	<Issr>	[1..1]	Text
<u>18.8.22</u>		SchemeName	<SchmeNm>	[0..1]	Text
<u>18.8.23</u>		Name	<Nm>	[0..1]	Text
<u>18.8.24</u>		ProcessingIdentification	<PrcgId>	[0..1]	Text

**Rule(s):** CoexistenceIdentificationRule

During ISO 15022 – 20022 coexistence, all transaction and document identifications or references must be 16 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

### 18.8.0 Identification <Id>

**Synonym(s):** :95a: (ISO 15022)

**Presence:** [1..1]

*Impacted by **R42** in message definition **SecuritiesTransactionPendingReportV01**, **R43** in message definition **SecuritiesTransactionPendingReportV01**. Please refer to p.744, p.744 for additional information.*

**Definition:** Identification of the party.

**Type:** This message item is composed of one of the following **PartyIdentification10Choice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>18.8.1</u>	{Or	BICOrBEI	<BICOrBEI>	[1..1]	Identifier
<u>18.8.2</u>	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
<u>18.8.6</u>	Or}	NameAndAddress	<NmAndAdr>	[1..1]	

**Rule(s):** CoexistenceNameAndAdressRule

During ISO 15022 – 20022 coexistence, the total of characters used in NameAndAddress must not be greater than 140.

CoexistencePartyProprietaryIdentificationRule

During ISO 15022 – 20022 coexistence, Party ProprietaryIdentification must be 34 characters or less. The field must not start or end with a slash '/' or contain two consecutive slashes '//'.

### 18.8.1 BICOrBEI <BICOrBEI>

**Synonym(s):** :95P: (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice **18.8.0 Identification**.*

Impacted by **R2** in message definition **BankToCustomerAccountReportV02**, **R2** in message definition **BankToCustomerStatementV02**, **R1** in message definition **BuyInConfirmationV02**, **R2** in message definition **BuyInNotificationV02**, **R1** in message definition **BuyInResponseV02**, **R1** in message definition **CollateralManagementCancellationRequestV02**, **R1** in message definition **CollateralManagementCancellationStatusV02**, **R1** in message definition **CollateralProposalResponseV02**, **R1** in message definition **CollateralProposalV02**, **R1** in message definition **CollateralSubstitutionConfirmationV02**, **R1** in message definition **CollateralSubstitutionRequestV02**, **R1** in message definition **CollateralSubstitutionResponseV02**, **R2** in message definition **CollateralValuationReportV01**, **R2** in message definition **DefaultFundContributionReportV02**, **R2** in message definition **InterestPaymentStatementV02**, **R1** in message definition **MarginCallRequestV02**, **R1** in message definition **MarginCallResponseV02**, **R3** in message definition **MarginReportV02**, **R2** in message definition **NetPositionV02**, **R7** in message definition **SecuritiesTransactionPendingReportV01**, **R1** in message definition **SettlementObligationReportV02**, **R2** in message definition **TradeLegNotificationCancellationV02**, **R2** in message definition **TradeLegNotificationV02**, **R2** in message definition **TradeLegStatementV02**. Please refer to p.24, p.128, p.684, p.656, p.670, p.321, p.332, p.378, p.343, p.420, p.391, p.410, p.451, p.641, p.430, p.231, p.286, p.600, p.570, p.739, p.704, p.513, p.487, p.539 for additional information.

**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)".

**Data Type:** AnyBICIdentifier

**Format:** [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Rule(s):** AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.  
(Fatal) Error Code: Sw.Stds.D00008

## 18.8.2 ProprietaryIdentification <Prtryld>

**Synonym(s):** :95R: (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 18.8.0 Identification.*

Impacted by **R8** in message definition **SecuritiesTransactionPendingReportV01**. Please refer to p.739 for additional information.

**Definition:** Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**Type:** This message item is composed of the following **GenericIdentification19** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.8.3</a>		Identification	<Id>	[1..1]	Text
<a href="#">18.8.4</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">18.8.5</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 18.8.3 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.8.4 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.8.5 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.8.6 NameAndAddress <NmAndAdr>

**Synonym(s):** :95Q: (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 18.8.0 **Identification**.*

**Definition:** Name and address of a party.

**Type:** *This message item is composed of the following **NameAndAddress5** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.8.7</a>		Name	<Nm>	[1..1]	Text
<a href="#">18.8.8</a>		Address	<Adr>	[0..1]	

### 18.8.7 Name <Nm>

**Presence:** [1..1]

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Data Type:** Max350Text

**Format:** maxLength: 350  
minLength: 1

### 18.8.8 Address <Adr>

**Presence:** [0..1]

**Definition:** Postal address of a party.

**Type:** *This message item is composed of the following **PostalAddress1** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.8.9</a>		AddressType	<AdrTp>	[0..1]	Code
<a href="#">18.8.10</a>		AddressLine	<AdrLine>	[0..5]	Text
<a href="#">18.8.11</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">18.8.12</a>		BuildingNumber	<BldgNb>	[0..1]	Text
<a href="#">18.8.13</a>		PostCode	<PstCd>	[0..1]	Text
<a href="#">18.8.14</a>		TownName	<TwnNm>	[0..1]	Text
<a href="#">18.8.15</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">18.8.16</a>		Country	<Ctry>	[1..1]	Code

### 18.8.9 AddressType <AdrTp>

**Presence:** [0..1]

**Definition:** Identifies the nature of the postal address.

**Data Type:** Code

*When this message item is present, one of the following **AddressType2Code** values must be used:*

Code	Name	Definition
ADDR	Postal	Address is the complete postal address.
BIZZ	Business	Address is the business address.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.
HOME	Residential	Address is the home address.
MLTO	MailTo	Address is the address to which mail is sent.
PBOX	POBox	Address is a postal office (PO) box.

### 18.8.10 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.

**Data Type:** Max70Text

**Format:** maxLength: 70

minLength: 1

### 18.8.11 StreetName <StrtNm>

**Presence:** [0..1]

**Definition:** Name of a street or thoroughfare.

**Data Type:** Max70Text

**Format:** maxLength: 70

minLength: 1

**18.8.12 BuildingNumber <BldgNb>****Presence:** [0..1]**Definition:** Number that identifies the position of a building on a street.**Data Type:** Max16Text**Format:** maxLength: 16  
minLength: 1**18.8.13 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.**Data Type:** Max16Text**Format:** maxLength: 16  
minLength: 1**18.8.14 TownName <TwnNm>****Presence:** [0..1]**Definition:** Name of a built-up area, with defined boundaries, and a local government.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**18.8.15 CountrySubDivision <CtrySubDvsn>****Presence:** [0..1]**Definition:** Identifies a subdivision of a country eg, state, region, county.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**18.8.16 Country <Ctry>****Presence:** [1..1]

*Impacted by R1 in message definition BankToCustomerAccountReportV02, R1 in message definition BankToCustomerStatementV02, R3 in message definition BuyInConfirmationV02, R4 in message definition BuyInNotificationV02, R2 in message definition BuyInResponseV02, R2 in message definition CollateralManagementCancellationRequestV02, R2 in message definition CollateralManagementCancellationStatusV02, R2 in message definition CollateralProposalResponseV02, R2 in message definition CollateralProposalV02, R2 in message definition CollateralSubstitutionConfirmationV02, R2 in message definition CollateralSubstitutionRequestV02, R2 in message definition CollateralSubstitutionResponseV02, R3 in message definition CollateralValuationReportV01, R6 in message definition DefaultFundContributionReportV02, R3 in message definition InterestPaymentStatementV02, R2 in message definition MarginCallRequestV02, R2 in message definition MarginCallResponseV02, R8 in message definition MarginReportV02, R4 in message definition NetPositionV02, R29 in message definition SecuritiesTransactionPendingReportV01, R2 in message definition SettlementObligationReportV02, R3 in message definition TradeLegNotificationCancellationV02, R3 in message definition TradeLegNotificationV02, R3 in message definition TradeLegStatementV02. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.*

**Definition:** Nation with its own government.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 18.8.17 SafekeepingAccount <SfkpgAcct>

**Synonym(s):** :97A::SAFE (ISO 15022)

**Presence:** [0..1]

**Definition:** Account to or from which a securities entry is made.

**Type:** This message item is composed of the following *SecuritiesAccount13* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.8.18</a>		Identification	<Id>	[1..1]	Text
<a href="#">18.8.19</a>		Type	<Tp>	[0..1]	
<a href="#">18.8.23</a>		Name	<Nm>	[0..1]	Text

### 18.8.18 Identification <Id>

**Synonym(s):** 1 (FIX5.0), 660 (FIX), :97a::SAFE (ISO 15022)

**Presence:** [1..1]

**Definition:** Unambiguous identification for the account between the account owner and the account servicer."

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.8.19 Type <Tp>

**Synonym(s):** 581 (FIX5.0), :97B: (ISO 15022)

**Presence:** [0..1]

*Impacted by R3 in message definition BuyInNotificationV02, R13 in message definition NetPositionV02, R5 in message definition SecuritiesTransactionPendingReportV01, R8 in message definition SettlementObligationReportV02, R7 in message definition TradeLegNotificationCancellationV02, R7 in message definition TradeLegNotificationV02, R5 in message definition TradeLegStatementV02. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Specifies the type of securities account.

**Type:** This message item is composed of the following *GenericIdentification20* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.8.20</a>		Identification	<Id>	[1..1]	Text
<a href="#">18.8.21</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">18.8.22</a>		SchemeName	<SchmeNm>	[0..1]	Text



**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

**18.8.20 Identification <Id>**

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

**18.8.21 Issuer <Issr>**

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

**18.8.22 SchemeName <SchmeNm>**

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

**18.8.23 Name <Nm>**

**Synonym(s):** 1 (FIX5.0)

**Presence:** [0..1]

**Definition:** Description of the account.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

**18.8.24 ProcessingIdentification <PrcgId>**

**Synonym(s):** :20C::PROC (ISO 15022)

**Presence:** [0..1]

**Definition:** Unambiguous identification of the transaction for the party identified.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 18.9 PartyIdentificationAndAccount31 ☒

*PartyIdentificationAndAccount31* is used in message definition **BuyInConfirmationV02** p.683, message definition **BuyInNotificationV02** p.656, message definition **BuyInResponseV02** p.669, message definition **DefaultFundContributionReportV02** p.641, message definition **MarginReportV02** p.597, message definition **NetPositionV02** p.568, message definition **SettlementObligationReportV02** p.702, message definition **TradeLegNotificationCancellationV02** p.511, message definition **TradeLegNotificationV02** p.485, message definition **TradeLegStatementV02** p.537, p.537.

**Synonym(s):** 1 (FIX 5.0), 660 (FIX 5.0)

**Definition:** Party and account details.

**Type:** The following **PartyIdentificationAndAccount31** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.9.0</a>		Identification	<Id>	[1..1]	
<a href="#">18.9.1</a>	{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
<a href="#">18.9.2</a>	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
<a href="#">18.9.3</a>		Identification	<Id>	[1..1]	Text
<a href="#">18.9.4</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">18.9.5</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">18.9.6</a>	Or}	NameAndAddress	<NmAndAdr>	[1..1]	
<a href="#">18.9.7</a>		Name	<Nm>	[1..1]	Text
<a href="#">18.9.8</a>		Address	<Adr>	[1..1]	
<a href="#">18.9.9</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">18.9.10</a>		PostCodeIdentification	<PstCdId>	[1..1]	Text
<a href="#">18.9.11</a>		TownName	<TwnNm>	[1..1]	Text
<a href="#">18.9.12</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<a href="#">18.9.13</a>		Country	<Ctry>	[1..1]	Code
<a href="#">18.9.14</a>		AlternateIdentification	<AltrnId>	[0..1]	
<a href="#">18.9.15</a>		IdentificationType	<IdTp>	[1..1]	
<a href="#">18.9.16</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">18.9.17</a>	Or}	Proprietary	<Prtry>	[1..1]	
<a href="#">18.9.18</a>		Identification	<Id>	[1..1]	Text
<a href="#">18.9.19</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">18.9.20</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">18.9.21</a>		Country	<Ctry>	[1..1]	Code
<a href="#">18.9.22</a>		AlternateIdentification	<AltrnId>	[1..1]	Text
<a href="#">18.9.23</a>		AdditionalInformation	<AddtlInf>	[0..1]	
<a href="#">18.9.24</a>		DeclarationDetails	<DclrtDtls>	[0..1]	Text
<a href="#">18.9.25</a>		PartyContactDetails	<PtyCtctDtls>	[0..1]	Text

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.9.26</a>		RegistrationDetails	<RegnDtls>	[0..1]	Text
<a href="#">18.9.27</a>		ClearingAccount	<ClrAcct>	[0..1]	
<a href="#">18.9.28</a>		Identification	<Id>	[1..1]	Text
<a href="#">18.9.29</a>		Type	<Tp>	[1..1]	Code
<a href="#">18.9.30</a>		Name	<Nm>	[0..1]	Text

### 18.9.0 Identification <Id>

**Synonym(s):** :95a: (ISO 15022)

**Presence:** [1..1]

**Definition:** Identification of the party.

**Type:** This message item is composed of one of the following *PartyIdentification33Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.9.1</a>	{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
<a href="#">18.9.2</a>	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
<a href="#">18.9.6</a>	Or}	NameAndAddress	<NmAndAdr>	[1..1]	

### 18.9.1 AnyBIC <AnyBIC>

**Presence:** [1..1]

This message item is part of choice [18.9.0 Identification](#).

Impacted by **R2** in message definition *BankToCustomerAccountReportV02*, **R2** in message definition *BankToCustomerStatementV02*, **R1** in message definition *BuyInConfirmationV02*, **R2** in message definition *BuyInNotificationV02*, **R1** in message definition *BuyInResponseV02*, **R1** in message definition *CollateralManagementCancellationRequestV02*, **R1** in message definition *CollateralManagementCancellationStatusV02*, **R1** in message definition *CollateralProposalResponseV02*, **R1** in message definition *CollateralProposalV02*, **R1** in message definition *CollateralSubstitutionConfirmationV02*, **R1** in message definition *CollateralSubstitutionRequestV02*, **R1** in message definition *CollateralSubstitutionResponseV02*, **R2** in message definition *CollateralValuationReportV01*, **R2** in message definition *DefaultFundContributionReportV02*, **R2** in message definition *InterestPaymentStatementV02*, **R1** in message definition *MarginCallRequestV02*, **R1** in message definition *MarginCallResponseV02*, **R3** in message definition *MarginReportV02*, **R2** in message definition *NetPositionV02*, **R7** in message definition *SecuritiesTransactionPendingReportV01*, **R1** in message definition *SettlementObligationReportV02*, **R2** in message definition *TradeLegNotificationCancellationV02*, **R2** in message definition *TradeLegNotificationV02*, **R2** in message definition *TradeLegStatementV02*. Please refer to p.24, p.128, p.684, p.656, p.670, p.321, p.332, p.378, p.343, p.420, p.391, p.410, p.451, p.641, p.430, p.231, p.286, p.600, p.570, p.739, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Data Type:** AnyBICIdentifier

**Format:** [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Rule(s):** AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.  
(Fatal) Error Code: Sw.Stds.D00008

## 18.9.2 ProprietaryIdentification <PrtryId>

**Presence:** [1..1]

*This message item is part of choice 18.9.0 Identification.*

**Definition:** Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**Type:** *This message item is composed of the following **GenericIdentification29** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>18.9.3</u>		Identification	<Id>	[1..1]	Text
<u>18.9.4</u>		Issuer	<Issr>	[1..1]	Text
<u>18.9.5</u>		SchemeName	<SchmeNm>	[0..1]	Text

## 18.9.3 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 18.9.4 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 18.9.5 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 18.9.6 NameAndAddress <NmAndAdr>

**Presence:** [1..1]

*This message item is part of choice 18.9.0 Identification.*

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Type:** *This message item is composed of the following **NameAndAddress6** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>18.9.7</u>		Name	<Nm>	[1..1]	Text
<u>18.9.8</u>		Address	<Adr>	[1..1]	

### 18.9.7 Name <Nm>

**Presence:** [1..1]

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 18.9.8 Address <Adr>

**Presence:** [1..1]

**Definition:** Information that locates and identifies a specific address, as defined by postal services.

**Type:** *This message item is composed of the following **PostalAddress2** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>18.9.9</u>		StreetName	<StrtNm>	[0..1]	Text
<u>18.9.10</u>		PostCodeIdentification	<PstCdId>	[1..1]	Text
<u>18.9.11</u>		TownName	<TwnNm>	[1..1]	Text
<u>18.9.12</u>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<u>18.9.13</u>		Country	<Ctry>	[1..1]	Code

### 18.9.9 StreetName <StrtNm>

**Presence:** [0..1]

**Definition:** Name of a street or thoroughfare.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 18.9.10 PostCodeIdentification <PstCdId>

**Presence:** [1..1]

**Definition:** Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### 18.9.11 TownName <TwnNm>

**Presence:** [1..1]

**Definition:** Name of a built-up area, with defined boundaries, and a local government.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.9.12 CountrySubDivision <CtrySubDvsn>

**Presence:** [0..1]

**Definition:** Identifies a subdivision of a country eg, state, region, county.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.9.13 Country <Ctry>

**Presence:** [1..1]

*Impacted by R1 in message definition BankToCustomerAccountReportV02, R1 in message definition BankToCustomerStatementV02, R3 in message definition BuyInConfirmationV02, R4 in message definition BuyInNotificationV02, R2 in message definition BuyInResponseV02, R2 in message definition CollateralManagementCancellationRequestV02, R2 in message definition CollateralManagementCancellationStatusV02, R2 in message definition CollateralProposalResponseV02, R2 in message definition CollateralProposalV02, R2 in message definition CollateralSubstitutionConfirmationV02, R2 in message definition CollateralSubstitutionRequestV02, R2 in message definition CollateralSubstitutionResponseV02, R3 in message definition CollateralValuationReportV01, R6 in message definition DefaultFundContributionReportV02, R3 in message definition InterestPaymentStatementV02, R2 in message definition MarginCallRequestV02, R2 in message definition MarginCallResponseV02, R8 in message definition MarginReportV02, R4 in message definition NetPositionV02, R29 in message definition SecuritiesTransactionPendingReportV01, R2 in message definition SettlementObligationReportV02, R3 in message definition TradeLegNotificationCancellationV02, R3 in message definition TradeLegNotificationV02, R3 in message definition TradeLegStatementV02. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.*

**Definition:** Nation with its own government.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 18.9.14 AlternateIdentification <AltrnId>

**Synonym(s):** :95S::ALTE (ISO 15022)

**Presence:** [0..1]

**Definition:** Alternate identification for a party.

**Type:** This message item is composed of the following *AlternatePartyIdentification4* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.9.15</a>		IdentificationType	<IdTp>	[1..1]	
<a href="#">18.9.21</a>		Country	<Ctry>	[1..1]	Code
<a href="#">18.9.22</a>		AlternateIdentification	<AltrnId>	[1..1]	Text

### 18.9.15 IdentificationType <IdTp>

**Synonym(s):** :95S::ALTE/[4!c[4c]]/4!c (ISO 15022)

**Presence:** [1..1]

**Definition:** Specifies the type of alternate identification of the party identified.

**Type:** *This message item is composed of one of the following **IdentificationType6Choice** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.9.16</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">18.9.17</a>	Or}	Proprietary	<Prtry>	[1..1]	

### 18.9.16 Code <Cd>

**Presence:** [1..1]

*This message item is part of choice **18.9.15 IdentificationType**.*

**Definition:** Type of identification is defined using an ISO 20022 code.

**Data Type:** Code

*One of the following **TypeOfIdentification1Code** values must be used:*

Code	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.

### 18.9.17 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice **18.9.15 IdentificationType**.*

**Definition:** Type of identification is defined using a proprietary code.

**Type:** *This message item is composed of the following **GenericIdentification30** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.9.18</a>		Identification	<Id>	[1..1]	Text
<a href="#">18.9.19</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">18.9.20</a>		SchemeName	<SchmeNm>	[0..1]	Text

### 18.9.18 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 18.9.19 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.9.20 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.9.21 Country <Ctry>

**Synonym(s):** :95S::ALTE/[4!c[4c]]/4!c/2!a (ISO 15022)

**Presence:** [1..1]

*Impacted by R1 in message definition BankToCustomerAccountReportV02, R1 in message definition BankToCustomerStatementV02, R3 in message definition BuyInConfirmationV02, R4 in message definition BuyInNotificationV02, R2 in message definition BuyInResponseV02, R2 in message definition CollateralManagementCancellationRequestV02, R2 in message definition CollateralManagementCancellationStatusV02, R2 in message definition CollateralProposalResponseV02, R2 in message definition CollateralProposalV02, R2 in message definition CollateralSubstitutionConfirmationV02, R2 in message definition CollateralSubstitutionRequestV02, R2 in message definition CollateralSubstitutionResponseV02, R3 in message definition CollateralValuationReportV01, R6 in message definition DefaultFundContributionReportV02, R3 in message definition InterestPaymentStatementV02, R2 in message definition MarginCallRequestV02, R2 in message definition MarginCallResponseV02, R8 in message definition MarginReportV02, R4 in message definition NetPositionV02, R29 in message definition SecuritiesTransactionPendingReportV01, R2 in message definition SettlementObligationReportV02, R3 in message definition TradeLegNotificationCancellationV02, R3 in message definition TradeLegNotificationV02, R3 in message definition TradeLegStatementV02. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.*



**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.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 18.9.22 Alternateldentification <Altrnld>

**Synonym(s):** :95S::ALTE/[4!c[4c]]/4!c/2!a/30x (ISO 15022)

**Presence:** [1..1]

**Definition:** Alternate identification for a party.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.9.23 AdditionalInformation <AddtlInf>

**Synonym(s):** :70a: (ISO 15022)

**Presence:** [0..1]

*Impacted by G1 in message definition BuyInConfirmationV02, G1 in message definition BuyInNotificationV02, G1 in message definition BuyInResponseV02, G1 in message definition DefaultFundContributionReportV02, G1 in message definition MarginReportV02, G1 in message definition NetPositionV02, G1 in message definition SettlementObligationReportV02, G1 in message definition TradeLegNotificationCancellationV02, G1 in message definition TradeLegNotificationV02, G1 in message definition TradeLegStatementV02. Please refer to p.686, p.658, p.672, p.642, p.602, p.572, p.706, p.515, p.489, p.541 for additional information.*

**Definition:** Provides additional information to a party identification.

**Type:** This message item is composed of the following **PartyTextInformation1** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.9.24</a>		DeclarationDetails	<DclrtnDtls>	[0..1]	Text
<a href="#">18.9.25</a>		PartyContactDetails	<PtyCtctDtls>	[0..1]	Text
<a href="#">18.9.26</a>		RegistrationDetails	<RegnDtls>	[0..1]	Text

**Guideline(s):** AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationlDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### 18.9.24 DeclarationDetails <DclrtnDtls>

**Presence:** [0..1]

**Definition:** Provides declaration details narrative relative to the party.

**Data Type:** Max350Text

**Format:** maxLength: 350  
minLength: 1

### 18.9.25 PartyContactDetails <PtyCtctDtls>

**Presence:** [0..1]

**Definition:** Provides additional information regarding the party, eg, the contact unit or person responsible for the transaction identified in the message.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

### 18.9.26 RegistrationDetails <RegnDtls>

**Presence:** [0..1]

**Definition:** Provides information required for the registration.

**Data Type:** Max350Text

**Format:** maxLength: 350  
minLength: 1

### 18.9.27 ClearingAccount <ClrAcct>

**Presence:** [0..1]

**Definition:** Identifies the clearing member account at the Central counterparty through which the trade must be cleared (sometimes called position account).

**Type:** *This message item is composed of the following **SecuritiesAccount18** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./Type
<a href="#">18.9.28</a>		Identification	<Id>	[1..1]	Text
<a href="#">18.9.29</a>		Type	<Tp>	[1..1]	Code
<a href="#">18.9.30</a>		Name	<Nm>	[0..1]	Text

### 18.9.28 Identification <Id>

**Synonym(s):** 1 (FIX5.0), 660 (FIX), :97a::SAFE (ISO 15022)

**Presence:** [1..1]

**Definition:** Unambiguous identification for the account between the account owner and the account servicer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.9.29 Type <Tp>

**Synonym(s):** 581 (FIX5.0), :97B: (ISO 15022)

**Presence:** [1..1]

**Definition:** Specifies if the account is a House, a Client or a Liquidity Provider (Market Maker) account.

**Data Type:** Code

*One of the following **ClearingAccountType1Code** values must be used:*

Code	Name	Definition
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.
LIPR	LiquidityProvider	Specifies that the account is used to register trades executed for liquidity providers (also known as market maker) activities.

### 18.9.30 Name <Nm>

**Synonym(s):** 1 (FIX5.0)

**Presence:** [0..1]

**Definition:** Description of the account.

**Data Type:** Max70Text

**Format:** maxLength: 70

minLength: 1

### 18.10 PartyIdentificationAndAccount32 ☒

*PartyIdentificationAndAccount32 is used in message definition **SettlementObligationReportV02** p.702, p.702, p.702, p.702, p.703, p.703, p.704, p.704, message definition **TradeLegNotificationCancellationV02** p.511, p.511, p.511, p.511, message definition **TradeLegNotificationV02** p.485, p.485, p.485, p.485, message definition **TradeLegStatementV02** p.538, p.538, p.538, p.538.*

**Definition:** Party involved in the settlement chain.

**Type:** The following **PartyIdentificationAndAccount32** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>18.10.0</u>		PartyIdentification	<PtyId>	[1..1]	
<u>18.10.1</u>	{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
<u>18.10.2</u>	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
<u>18.10.3</u>		Identification	<Id>	[1..1]	Text
<u>18.10.4</u>		Issuer	<Issr>	[1..1]	Text
<u>18.10.5</u>		SchemeName	<SchmeNm>	[0..1]	Text
<u>18.10.6</u>	Or}	NameAndAddress	<NmAndAdr>	[1..1]	
<u>18.10.7</u>		Name	<Nm>	[1..1]	Text
<u>18.10.8</u>		Address	<Adr>	[1..1]	
<u>18.10.9</u>		StreetName	<StrtNm>	[0..1]	Text
<u>18.10.10</u>		PostCodeIdentification	<PstCdId>	[1..1]	Text
<u>18.10.11</u>		TownName	<TwnNm>	[1..1]	Text

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>18.10.1</u> <u>2</u>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<u>18.10.1</u> <u>3</u>		Country	<Ctry>	[1..1]	Code
<u>18.10.1</u> <u>4</u>		AccountIdentification	<AcctId>	[0..1]	Text
<u>18.10.1</u> <u>5</u>		ProcessingIdentification	<PrcgId>	[0..1]	Text
<u>18.10.1</u> <u>6</u>		ProcessingDate	<PrcgDt>	[0..1]	
<u>18.10.1</u> <u>7</u>	{Or	Date	<Dt>	[1..1]	DateTime
<u>18.10.1</u> <u>8</u>	Or}	DateTime	<DtTm>	[1..1]	DateTime
<u>18.10.1</u> <u>9</u>		SubAccountDetails	<SubAcctDtls>	[0..1]	
<u>18.10.2</u> <u>0</u>		Identification	<Id>	[1..1]	
<u>18.10.2</u> <u>1</u>		Proprietary	<Prtry>	[1..1]	
<u>18.10.2</u> <u>2</u>		Identification	<Id>	[1..1]	Text
<u>18.10.2</u> <u>3</u>		Name	<Nm>	[0..1]	Text
<u>18.10.2</u> <u>4</u>		Characteristic	<Chrtc>	[0..1]	Text
<u>18.10.2</u> <u>5</u>		ContactPerson	<CtctPrsn>	[0..1]	
<u>18.10.2</u> <u>6</u>		NamePrefix	<NmPrfx>	[0..1]	Code
<u>18.10.2</u> <u>7</u>		GivenName	<GvnNm>	[0..1]	Text
<u>18.10.2</u> <u>8</u>		Name	<Nm>	[1..1]	Text
<u>18.10.2</u> <u>9</u>		PhoneNumber	<PhneNb>	[0..1]	Text
<u>18.10.3</u> <u>0</u>		MobileNumber	<MobNb>	[0..1]	Text
<u>18.10.3</u> <u>1</u>		FaxNumber	<FaxNb>	[0..1]	Text
<u>18.10.3</u> <u>2</u>		EmailAddress	<EmailAdr>	[0..1]	Text

## 18.10.0 PartyIdentification <PtyId>

**Presence:** [1..1]

**Definition:** Party that legally owns the account.

**Type:** This message item is composed of one of the following *PartyIdentification33Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.10.1</a>	{Or	AnyBIC	<AnyBIC>	[1..1]	Identifier
<a href="#">18.10.2</a>	Or	ProprietaryIdentification	<PrtryId>	[1..1]	
<a href="#">18.10.6</a>	Or}	NameAndAddress	<NmAndAdr>	[1..1]	

### 18.10.1 AnyBIC <AnyBIC>

**Presence:** [1..1]

This message item is part of choice **18.10.0 PartyIdentification**.

Impacted by **R2** in message definition *BankToCustomerAccountReportV02*, **R2** in message definition *BankToCustomerStatementV02*, **R1** in message definition *BuyInConfirmationV02*, **R2** in message definition *BuyInNotificationV02*, **R1** in message definition *BuyInResponseV02*, **R1** in message definition *CollateralManagementCancellationRequestV02*, **R1** in message definition *CollateralManagementCancellationStatusV02*, **R1** in message definition *CollateralProposalResponseV02*, **R1** in message definition *CollateralProposalV02*, **R1** in message definition *CollateralSubstitutionConfirmationV02*, **R1** in message definition *CollateralSubstitutionRequestV02*, **R1** in message definition *CollateralSubstitutionResponseV02*, **R2** in message definition *CollateralValuationReportV01*, **R2** in message definition *DefaultFundContributionReportV02*, **R2** in message definition *InterestPaymentStatementV02*, **R1** in message definition *MarginCallRequestV02*, **R1** in message definition *MarginCallResponseV02*, **R3** in message definition *MarginReportV02*, **R2** in message definition *NetPositionV02*, **R7** in message definition *SecuritiesTransactionPendingReportV01*, **R1** in message definition *SettlementObligationReportV02*, **R2** in message definition *TradeLegNotificationCancellationV02*, **R2** in message definition *TradeLegNotificationV02*, **R2** in message definition *TradeLegStatementV02*. Please refer to p.24, p.128, p.684, p.656, p.670, p.321, p.332, p.378, p.343, p.420, p.391, p.410, p.451, p.641, p.430, p.231, p.286, p.600, p.570, p.739, p.704, p.513, p.487, p.539 for additional information.

**Definition:** Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Data Type:** AnyBICIdentifier

**Format:** [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Rule(s):** AnyBIC ☒

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.  
(Fatal) Error Code: Sw.Stds.D00008

### 18.10.2 ProprietaryIdentification <PrtryId>

**Presence:** [1..1]

This message item is part of choice **18.10.0 PartyIdentification**.

**Definition:** Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**Type:** *This message item is composed of the following **GenericIdentification29** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.10.3</a>		Identification	<Id>	[1..1]	Text
<a href="#">18.10.4</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">18.10.5</a>		SchemeName	<SchmeNm>	[0..1]	Text

### 18.10.3 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.10.4 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.10.5 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.10.6 NameAndAddress <NmAndAdr>

**Presence:** [1..1]

*This message item is part of choice **18.10.0 PartyIdentification**.*

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Type:** *This message item is composed of the following **NameAndAddress6** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">18.10.7</a>		Name	<Nm>	[1..1]	Text
<a href="#">18.10.8</a>		Address	<Adr>	[1..1]	

### 18.10.7 Name <Nm>

**Presence:** [1..1]

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 18.10.8 Address <Adr>

**Presence:** [1..1]

**Definition:** Information that locates and identifies a specific address, as defined by postal services.

**Type:** *This message item is composed of the following **PostalAddress2** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>18.10.9</u>		StreetName	<StrtNm>	[0..1]	Text
<u>18.10.1</u> <u>0</u>		PostCodeIdentification	<PstCdId>	[1..1]	Text
<u>18.10.1</u> <u>1</u>		TownName	<TwnNm>	[1..1]	Text
<u>18.10.1</u> <u>2</u>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text
<u>18.10.1</u> <u>3</u>		Country	<Ctry>	[1..1]	Code

### 18.10.9 StreetName <StrtNm>

**Presence:** [0..1]

**Definition:** Name of a street or thoroughfare.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 18.10.10 PostCodeIdentification <PstCdId>

**Presence:** [1..1]

**Definition:** Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### 18.10.11 TownName <TwnNm>

**Presence:** [1..1]

**Definition:** Name of a built-up area, with defined boundaries, and a local government.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.10.12 CountrySubDivision <CtrySubDvsn>

**Presence:** [0..1]

**Definition:** Identifies a subdivision of a country eg, state, region, county.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.10.13 Country <Ctry>

**Presence:** [1..1]

*Impacted by R1 in message definition BankToCustomerAccountReportV02, R1 in message definition BankToCustomerStatementV02, R3 in message definition BuyInConfirmationV02, R4 in message definition BuyInNotificationV02, R2 in message definition BuyInResponseV02, R2 in message definition CollateralManagementCancellationRequestV02, R2 in message definition CollateralManagementCancellationStatusV02, R2 in message definition CollateralProposalResponseV02, R2 in message definition CollateralProposalV02, R2 in message definition CollateralSubstitutionConfirmationV02, R2 in message definition CollateralSubstitutionRequestV02, R2 in message definition CollateralSubstitutionResponseV02, R3 in message definition CollateralValuationReportV01, R6 in message definition DefaultFundContributionReportV02, R3 in message definition InterestPaymentStatementV02, R2 in message definition MarginCallRequestV02, R2 in message definition MarginCallResponseV02, R8 in message definition MarginReportV02, R4 in message definition NetPositionV02, R29 in message definition SecuritiesTransactionPendingReportV01, R2 in message definition SettlementObligationReportV02, R3 in message definition TradeLegNotificationCancellationV02, R3 in message definition TradeLegNotificationV02, R3 in message definition TradeLegStatementV02. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.*

**Definition:** Nation with its own government.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

### 18.10.14 AccountIdentification <AcctId>

**Presence:** [0..1]

**Definition:** Identification of the account owned by the party.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.10.15 ProcessingIdentification <PrcgId>

**Presence:** [0..1]

**Definition:** Specifies the reference of the transaction at the party identified in the sequence.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1



**18.10.16 ProcessingDate <PrcgDt>****Presence:** [0..1]**Definition:** Date and optionally the time, at which this transaction was processed by the party identified in this sequence.**Type:** *This message item is composed of one of the following **DateAndDateTimeChoice** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>18.10.1</u> 7	{Or	Date	<Dt>	[1..1]	DateTime
<u>18.10.1</u> 8	Or}	DateTime	<DtTm>	[1..1]	DateTime

**18.10.17 Date <Dt>****Presence:** [1..1]*This message item is part of choice 18.10.16 **ProcessingDate**.***Definition:** Specified date.**Data Type:** ISODate**18.10.18 DateTime <DtTm>****Presence:** [1..1]*This message item is part of choice 18.10.16 **ProcessingDate**.***Definition:** Specified date and time.**Data Type:** ISODateTime**18.10.19 SubAccountDetails <SubAcctDtls>****Presence:** [0..1]**Definition:** Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.**Type:** *This message item is composed of the following **SubAccount1** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>18.10.2</u> 0		Identification	<Id>	[1..1]	
<u>18.10.2</u> 3		Name	<Nm>	[0..1]	Text
<u>18.10.2</u> 4		Characteristic	<Chrtc>	[0..1]	Text

**18.10.20 Identification <Id>****Presence:** [1..1]**Definition:** Unique and unambiguous identification for the account between the account owner and the account servicer.

**Type:** This message item is composed of the following *AccountIdentification1* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>18.10.2</u> <u>1</u>		Proprietary	<Prtry>	[1..1]	

### 18.10.21 Proprietary <Prtry>

**Presence:** [1..1]

**Definition:** Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

**Type:** This message item is composed of the following *SimpleIdentificationInformation* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>18.10.2</u> <u>2</u>		Identification	<Id>	[1..1]	Text

### 18.10.22 Identification <Id>

**Presence:** [1..1]

**Definition:** Name or number assigned by an entity to enable recognition of that entity, eg, account identifier.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.10.23 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.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.10.24 Characteristic <Chrtc>

**Presence:** [0..1]

**Definition:** Specifies additional properties of the account.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.10.25 ContactPerson <CtctPrsn>

**Presence:** [0..1]

**Definition:** Contact person and contact information.

**Type:** This message item is composed of the following *ContactIdentification2* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>18.10.2</u> <u>6</u>		NamePrefix	<NmPrfx>	[0..1]	Code
<u>18.10.2</u> <u>7</u>		GivenName	<GvnNm>	[0..1]	Text
<u>18.10.2</u> <u>8</u>		Name	<Nm>	[1..1]	Text
<u>18.10.2</u> <u>9</u>		PhoneNumber	<PhneNb>	[0..1]	Text
<u>18.10.3</u> <u>0</u>		MobileNumber	<MobNb>	[0..1]	Text
<u>18.10.3</u> <u>1</u>		FaxNumber	<FaxNb>	[0..1]	Text
<u>18.10.3</u> <u>2</u>		EmailAddress	<EmailAdr>	[0..1]	Text

### 18.10.26 NamePrefix <NmPrfx>

**Presence:** [0..1]

**Definition:** Specifies the terms used to formally address a person.

**Data Type:** Code

*When this message item is present, one of the following **NamePrefix1Code** values must be used:*

Code	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.

### 18.10.27 GivenName <GvnNm>

**Presence:** [0..1]

**Definition:** First name of a person.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.10.28 Name <Nm>

**Presence:** [1..1]

**Definition:** Name by which a party is known and which is usually used to identify that party.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 18.10.29 PhoneNumber <PhneNb>

**Presence:** [0..1]

**Definition:** Collection of information that identifies a phone number, as defined by telecom services.

**Data Type:** PhoneNumber

**Format:** \+[0-9]{1,3}-[0-9()+\-]{1,30}

### 18.10.30 MobileNumber <MobNb>

**Presence:** [0..1]

**Definition:** Collection of information that identifies a mobile phone number, as defined by telecom services.

**Data Type:** PhoneNumber

**Format:** \+[0-9]{1,3}-[0-9()+\-]{1,30}

### 18.10.31 FaxNumber <FaxNb>

**Presence:** [0..1]

**Definition:** Collection of information that identifies a FAX number, as defined by telecom services.

**Data Type:** PhoneNumber

**Format:** \+[0-9]{1,3}-[0-9()+\-]{1,30}

### 18.10.32 EmailAddress <EmailAdr>

**Presence:** [0..1]

**Definition:** Address for electronic mail (e-mail).

**Data Type:** Max256Text

**Format:** maxLength: 256  
minLength: 1

## 19 Postal address

### 19.1 PostalAddress6 ☒

*PostalAddress6 is used in message definition **BankToCustomerAccountReportV02** p.21, message definition **BankToCustomerStatementV02** p.125.*

**Definition:** Information that locates and identifies a specific address, as defined by postal services.

**Type:** The following **PostalAddress6** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">19.1.0</a>		AddressType	<AdrTp>	[0..1]	Code
<a href="#">19.1.1</a>		Department	<Dept>	[0..1]	Text
<a href="#">19.1.2</a>		SubDepartment	<SubDept>	[0..1]	Text
<a href="#">19.1.3</a>		StreetName	<StrtNm>	[0..1]	Text
<a href="#">19.1.4</a>		BuildingNumber	<BldgNb>	[0..1]	Text
<a href="#">19.1.5</a>		PostCode	<PstCd>	[0..1]	Text
<a href="#">19.1.6</a>		TownName	<TwnNm>	[0..1]	Text
<a href="#">19.1.7</a>		CountrySubDivision	<CtrySubDvsn>	[0..1]	Text

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>19.1.8</u>		Country	<Ctry>	[0..1]	Code
<u>19.1.9</u>		AddressLine	<AdrLine>	[0..7]	Text

### 19.1.0 AddressType <AdrTp>

**Presence:** [0..1]

**Definition:** Identifies the nature of the postal address.

**Data Type:** Code

*When this message item is present, one of the following **AddressType2Code** values must be used:*

Code	Name	Definition
ADDR	Postal	Address is the complete postal address.
BIZZ	Business	Address is the business address.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.
HOME	Residential	Address is the home address.
MLTO	MailTo	Address is the address to which mail is sent.
PBOX	POBox	Address is a postal office (PO) box.

### 19.1.1 Department <Dept>

**Presence:** [0..1]

**Definition:** Identification of a division of a large organisation or building.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 19.1.2 SubDepartment <SubDept>

**Presence:** [0..1]

**Definition:** Identification of a sub-division of a large organisation or building.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 19.1.3 StreetName <StrtNm>

**Presence:** [0..1]

**Definition:** Name of a street or thoroughfare.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

### 19.1.4 BuildingNumber <BldgNb>

**Presence:** [0..1]

**Definition:** Number that identifies the position of a building on a street.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### 19.1.5 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.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### 19.1.6 TownName <TwnNm>

**Presence:** [0..1]

**Definition:** Name of a built-up area, with defined boundaries, and a local government.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 19.1.7 CountrySubDivision <CtrySubDvsn>

**Presence:** [0..1]

**Definition:** Identifies a subdivision of a country such as state, region, county.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 19.1.8 Country <Ctry>

**Presence:** [0..1]

*Impacted by R1 in message definition BankToCustomerAccountReportV02, R1 in message definition BankToCustomerStatementV02, R3 in message definition BuyInConfirmationV02, R4 in message definition BuyInNotificationV02, R2 in message definition BuyInResponseV02, R2 in message definition CollateralManagementCancellationRequestV02, R2 in message definition CollateralManagementCancellationStatusV02, R2 in message definition CollateralProposalResponseV02, R2 in message definition CollateralProposalV02, R2 in message definition CollateralSubstitutionConfirmationV02, R2 in message definition CollateralSubstitutionRequestV02, R2 in message definition CollateralSubstitutionResponseV02, R3 in message definition CollateralValuationReportV01, R6 in message definition DefaultFundContributionReportV02, R3 in message definition InterestPaymentStatementV02, R2 in message definition MarginCallRequestV02, R2 in message definition MarginCallResponseV02, R8 in message definition MarginReportV02, R4 in message definition NetPositionV02, R29 in message definition SecuritiesTransactionPendingReportV01, R2 in message definition SettlementObligationReportV02, R3 in message definition TradeLegNotificationCancellationV02, R3 in message definition TradeLegNotificationV02, R3 in message definition TradeLegStatementV02. Please refer to p.24, p.128, p.684, p.657, p.670, p.321, p.332, p.378, p.343, p.420, p.392, p.410, p.451, p.642, p.430, p.232, p.287, p.601, p.570, p.743, p.704, p.513, p.487, p.539 for additional information.*

**Definition:** Nation with its own government.

**Data Type:** CountryCode

**Format:** [A-Z]{2,2}

**Rule(s):** Country ☒

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

(Fatal) Error Code: Sw.Stds.D00004

**19.1.9 AddressLine <AdrLine>**

**Presence:** [0..7]

**Definition:** Information that locates and identifies a specific address, as defined by postal services, presented in free format text.

**Data Type:** Max70Text

**Format:** maxLength: 70  
minLength: 1

**20 Price****20.1 Price4 ☒**

*Price4* is used in message definition **BuyInConfirmationV02** p.682, p.683, message definition **BuyInNotificationV02** p.656, message definition **BuyInResponseV02** p.669, message definition **NetPositionV02** p.568, p.569, message definition **SettlementObligationReportV02** p.703, message definition **TradeLegNotificationCancellationV02** p.512, message definition **TradeLegNotificationV02** p.486, message definition **TradeLegStatementV02** p.537.

**Definition:** Provides the value and optionally the type of price.

**Type:** The following **Price4** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>20.1.0</u>		Value	<Val>	[1..1]	
<u>20.1.1</u>	{Or	Rate	<Rate>	[1..1]	Rate
<u>20.1.2</u>	Or}	Amount	<Amt>	[1..1]	Amount
<u>20.1.3</u>		Type	<Tp>	[0..1]	Code

**20.1.0 Value <Val>**

**Presence:** [1..1]

**Definition:** Value of the price.

**Type:** This message item is composed of one of the following **PriceRateOrAmountChoice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>20.1.1</u>	{Or	Rate	<Rate>	[1..1]	Rate
<u>20.1.2</u>	Or}	Amount	<Amt>	[1..1]	Amount

**20.1.1 Rate <Rate>**

**Presence:** [1..1]

This message item is part of choice **20.1.0 Value**.

**Definition:** Price expressed as a rate, ie, percentage.

**Data Type:** PercentageRate

**Format:** fractionDigits: 10  
totalDigits: 11

## 20.1.2 Amount <Amt>

**Presence:** [1..1]

*This message item is part of choice 20.1.0 Value.*

*Impacted by R4 in message definition BankToCustomerAccountReportV02, R4 in message definition BankToCustomerStatementV02, R2 in message definition BuyInConfirmationV02, R10 in message definition BuyInNotificationV02, R8 in message definition BuyInResponseV02, R11 in message definition CollateralProposalV02, R12 in message definition CollateralSubstitutionRequestV02, R11 in message definition CollateralValuationReportV01, R8 in message definition DefaultFundContributionReportV02, R7 in message definition InterestPaymentStatementV02, R5 in message definition MarginReportV02, R11 in message definition NetPositionV02, R35 in message definition SecuritiesTransactionPendingReportV01, R12 in message definition SettlementObligationReportV02, R14 in message definition TradeLegNotificationCancellationV02, R14 in message definition TradeLegNotificationV02, R12 in message definition TradeLegStatementV02. Please refer to p.25, p.129, p.684, p.658, p.671, p.345, p.393, p.452, p.642, p.430, p.600, p.571, p.743, p.706, p.514, p.488, p.540 for additional information.*

**Definition:** Price expressed as a currency and value.

**Data Type:** ActiveOrHistoricCurrencyAnd13DecimalAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAnd13DecimalAmount

fractionDigits: 13

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyCode

ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

## 20.1.3 Type <Tp>

**Presence:** [0..1]

**Definition:** Specification of the price type.

**Data Type:** Code

*When this message item is present, one of the following PriceValueType7Code values must be used:*

Code	Name	Definition
ABSO	Absolute	Price is expressed as absolute.
ACTU	ActualAmount	Price expressed as a currency and amount per unit or per share.



Code	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, eg, a discount price of 2.0% equals a price of 98 when par is 100.
FICT	FixedCabinetTrade	Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options).
PARV	Par	Price is the face amount.
PEUN	PerUnit	Price expressed per unit.
PRCT	Percentage	Price expressed as a percentage of par.
PREM	Premium	Price expressed as a number of percentage points above par, eg, a premium price of 2.0% equals a price of 102 when par is 100.
SPRE	Spread	Difference between a market maker's bid and asked price.
TEDP	TEDPrice	Price is expressed as Treasury Euro Dollar price.
TEDY	TEDYield	Price is expressed as Treasury Euro Dollar yield.
VACT	VariableCabinetTrade	Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options).
YIEL	Yield	Price expressed as a yield.

## 21 Rate

### 21.1 Rate3 ☒

**Rate3** is used in message definition **BankToCustomerAccountReportV02** p.14, p.18, p.20, message definition **BankToCustomerStatementV02** p.118, p.122, p.124.

**Definition:** Set of elements used to qualify the interest rate.

**Type:** The following **Rate3** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>21.1.0</u>		Type	<Tp>	[1..1]	
<u>21.1.1</u>	{Or Or}	Percentage	<Pctg>	[1..1]	Rate
<u>21.1.2</u>		Other	<Othr>	[1..1]	Text
<u>21.1.3</u>		ValidityRange	<VldtyRg>	[0..1]	
<u>21.1.4</u>		Amount	<Amt>	[1..1]	
<u>21.1.5</u>	{Or Or Or}	FromAmount	<FrAmt>	[1..1]	
<u>21.1.6</u>		BoundaryAmount	<BdryAmt>	[1..1]	Amount
<u>21.1.7</u>		Included	<Incl>	[1..1]	Indicator
<u>21.1.8</u>	Or	ToAmount	<ToAmt>	[1..1]	

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">21.1.9</a>		BoundaryAmount	<BdryAmt>	[1..1]	Amount
<a href="#">21.1.10</a>		Included	<Incl>	[1..1]	Indicator
<a href="#">21.1.11</a>	Or	FromToAmount	<FrToAmt>	[1..1]	
<a href="#">21.1.12</a>		FromAmount	<FrAmt>	[1..1]	
<a href="#">21.1.13</a>		BoundaryAmount	<BdryAmt>	[1..1]	Amount
<a href="#">21.1.14</a>		Included	<Incl>	[1..1]	Indicator
<a href="#">21.1.15</a>		ToAmount	<ToAmt>	[1..1]	
<a href="#">21.1.16</a>		BoundaryAmount	<BdryAmt>	[1..1]	Amount
<a href="#">21.1.17</a>		Included	<Incl>	[1..1]	Indicator
<a href="#">21.1.18</a>	Or	EqualAmount	<EQAmt>	[1..1]	Amount
<a href="#">21.1.19</a>	Or}	NotEqualAmount	<NEQAmt>	[1..1]	Amount
<a href="#">21.1.20</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code
<a href="#">21.1.21</a>		Currency	<Ccy>	[1..1]	Code

## 21.1.0 Type <Tp>

**Presence:** [1..1]

**Definition:** Specifies the type of interest rate.

**Type:** This message item is composed of one of the following *RateType4Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">21.1.1</a>	{Or	Percentage	<Pctg>	[1..1]	Rate
<a href="#">21.1.2</a>	Or}	Other	<Othr>	[1..1]	Text

## 21.1.1 Percentage <Pctg>

**Presence:** [1..1]

*This message item is part of choice 21.1.0 Type.*

**Definition:** Ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

**Data Type:** PercentageRate

**Format:** fractionDigits: 10  
totalDigits: 11

## 21.1.2 Other <Othr>

**Presence:** [1..1]

*This message item is part of choice 21.1.0 Type.*

**Definition:** Rate type expressed, in an other form.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 21.1.3 ValidityRange <VldtyRg>

**Presence:** [0..1]

**Definition:** An amount range where the interest rate is applicable.

**Type:** This message item is composed of the following *CurrencyAndAmountRange2* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">21.1.4</a>		Amount	<Amt>	[1..1]	
<a href="#">21.1.20</a>		CreditDebitIndicator	<CdtDbtInd>	[0..1]	Code
<a href="#">21.1.21</a>		Currency	<Ccy>	[1..1]	Code

### 21.1.4 Amount <Amt>

**Presence:** [1..1]

**Definition:** Specified amount or amount range.

**Type:** This message item is composed of one of the following *ImpliedCurrencyAmountRangeChoice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">21.1.5</a>	{Or	FromAmount	<FrAmt>	[1..1]	
<a href="#">21.1.8</a>	Or	ToAmount	<ToAmt>	[1..1]	
<a href="#">21.1.11</a>	Or	FromToAmount	<FrToAmt>	[1..1]	
<a href="#">21.1.18</a>	Or	EqualAmount	<EQAmt>	[1..1]	Amount
<a href="#">21.1.19</a>	Or}	NotEqualAmount	<NEQAmt>	[1..1]	Amount

### 21.1.5 FromAmount <FrAmt>

**Presence:** [1..1]

This message item is part of choice [21.1.4 Amount](#).

**Definition:** Lower boundary of a range of amount values.

**Type:** This message item is composed of the following *AmountRangeBoundary1* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">21.1.6</a>		BoundaryAmount	<BdryAmt>	[1..1]	Amount
<a href="#">21.1.7</a>		Included	<Incl>	[1..1]	Indicator

### 21.1.6 BoundaryAmount <BdryAmt>

**Presence:** [1..1]

**Definition:** Amount value of the range limit.

**Data Type:** ImpliedCurrencyAndAmount

**Format:** fractionDigits: 5  
 minInclusive: 0  
 totalDigits: 18

### 21.1.7 Included <Incl>

**Presence:** [1..1]

**Definition:** Indicates whether the boundary amount is included in the range of amount values.

**Data Type:** *One of the following **YesNoIndicator** values must be used:*

MeaningWhenTrue: Yes

MeaningWhenFalse: No

### 21.1.8 ToAmount <ToAmt>

**Presence:** [1..1]

*This message item is part of choice 21.1.4 **Amount**.*

**Definition:** Upper boundary of a range of amount values.

**Type:** *This message item is composed of the following **AmountRangeBoundary1** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>21.1.9</u>		BoundaryAmount	<BdryAmt>	[1..1]	Amount
<u>21.1.10</u>		Included	<Incl>	[1..1]	Indicator

### 21.1.9 BoundaryAmount <BdryAmt>

**Presence:** [1..1]

**Definition:** Amount value of the range limit.

**Data Type:** ImpliedCurrencyAndAmount

**Format:** fractionDigits: 5  
 minInclusive: 0  
 totalDigits: 18

### 21.1.10 Included <Incl>

**Presence:** [1..1]

**Definition:** Indicates whether the boundary amount is included in the range of amount values.

**Data Type:** *One of the following **YesNoIndicator** values must be used:*

MeaningWhenTrue: Yes

MeaningWhenFalse: No

### 21.1.11 FromToAmount <FrToAmt>

**Presence:** [1..1]

*This message item is part of choice 21.1.4 **Amount**.*

**Definition:** Range of valid amount values.

**Type:** *This message item is composed of the following **FromToAmountRange** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>21.1.12</u>		FromAmount	<FrAmt>	[1..1]	

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>21.1.15</u>		ToAmount	<ToAmt>	[1..1]	

### 21.1.12 FromAmount <FrAmt>

**Presence:** [1..1]

**Definition:** Lower boundary of a range of amount values.

**Type:** *This message item is composed of the following **AmountRangeBoundary1** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>21.1.13</u>		BoundaryAmount	<BdryAmt>	[1..1]	Amount
<u>21.1.14</u>		Included	<Incl>	[1..1]	Indicator

### 21.1.13 BoundaryAmount <BdryAmt>

**Presence:** [1..1]

**Definition:** Amount value of the range limit.

**Data Type:** ImpliedCurrencyAndAmount

**Format:** fractionDigits: 5  
minInclusive: 0  
totalDigits: 18

### 21.1.14 Included <Incl>

**Presence:** [1..1]

**Definition:** Indicates whether the boundary amount is included in the range of amount values.

**Data Type:** *One of the following **YesNoIndicator** values must be used:*

MeaningWhenTrue: Yes

MeaningWhenFalse: No

### 21.1.15 ToAmount <ToAmt>

**Presence:** [1..1]

**Definition:** Upper boundary of a range of amount values.

**Type:** *This message item is composed of the following **AmountRangeBoundary1** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>21.1.16</u>		BoundaryAmount	<BdryAmt>	[1..1]	Amount
<u>21.1.17</u>		Included	<Incl>	[1..1]	Indicator

### 21.1.16 BoundaryAmount <BdryAmt>

**Presence:** [1..1]

**Definition:** Amount value of the range limit.

**Data Type:** ImpliedCurrencyAndAmount

**Format:** fractionDigits: 5  
 minInclusive: 0  
 totalDigits: 18

### 21.1.17 Included <Incl>

**Presence:** [1..1]

**Definition:** Indicates whether the boundary amount is included in the range of amount values.

**Data Type:** *One of the following **YesNoIndicator** values must be used:*

MeaningWhenTrue: Yes

MeaningWhenFalse: No

### 21.1.18 EqualAmount <EQAmt>

**Presence:** [1..1]

*This message item is part of choice 21.1.4 **Amount**.*

**Definition:** Exact value an amount must match to be considered valid.

**Data Type:** ImpliedCurrencyAndAmount

**Format:** fractionDigits: 5  
 minInclusive: 0  
 totalDigits: 18

### 21.1.19 NotEqualAmount <NEQAmt>

**Presence:** [1..1]

*This message item is part of choice 21.1.4 **Amount**.*

**Definition:** Value that an amount must not match to be considered valid.

**Data Type:** ImpliedCurrencyAndAmount

**Format:** fractionDigits: 5  
 minInclusive: 0  
 totalDigits: 18

### 21.1.20 CreditDebitIndicator <CdtDbtInd>

**Presence:** [0..1]

**Definition:** Indicates whether the amount is a credited or debited amount.

**Data Type:** Code

*When this message item is present, one of the following **CreditDebitCode** values must be used:*

Code	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

### 21.1.21 Currency <Ccy>

**Presence:** [1..1]

Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R8** in message definition **DefaultFundContributionReportV02**, **R7** in message definition **InterestPaymentStatementV02**, **R5** in message definition **MarginReportV02**, **R11** in message definition **NetPositionV02**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**. Please refer to p.25, p.129, p.684, p.658, p.671, p.345, p.393, p.452, p.642, p.430, p.600, p.571, p.743, p.706, p.514, p.488, p.540 for additional information.

**Definition:** Medium of exchange of value, used to qualify an amount.

**Data Type:** ActiveOrHistoricCurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

## 22 Securities identification

### 22.1 SecurityIdentification14 ☒

**SecurityIdentification14** is used in message definition **BuyInConfirmationV02** p.683, message definition **BuyInNotificationV02** p.656, message definition **BuyInResponseV02** p.669, message definition **MarginReportV02** p.597, p.598, message definition **NetPositionV02** p.568, message definition **SettlementObligationReportV02** p.702, message definition **TradeLegNotificationCancellationV02** p.512, message definition **TradeLegNotificationV02** p.486, message definition **TradeLegStatementV02** p.537.

**Definition:** Identification of a security.

**Type:** The following **SecurityIdentification14** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>22.1.0</u>		ISIN	<ISIN>	[0..1]	Identifier
<u>22.1.1</u>		OtherIdentification	<OthrId>	[0..*]	
<u>22.1.2</u>		Identification	<Id>	[1..1]	Text
<u>22.1.3</u>		Suffix	<Sfx>	[0..1]	Text
<u>22.1.4</u>		Type	<Tp>	[1..1]	
<u>22.1.5</u>	{Or	Code	<Cd>	[1..1]	Code
<u>22.1.6</u>	Or}	Proprietary	<Prtry>	[1..1]	Text
<u>22.1.7</u>		Description	<Desc>	[0..1]	Text

**Rule(s):** DescriptionPresenceRule ☒

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.  
(Fatal) Error Code: Sw.Stds.X00192

## DescriptionUsageRule

Description must be used alone as the last resort.

## ISINGuideline

When a ISIN code exist. It is strongly recommended that the ISIN be used.

ISINPresenceRule ☒

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.  
(Fatal) Error Code: Sw.Stds.X00194

OtherIdentificationPresenceRule ☒

If OtherIdentification is not present then either ISIN or Description must be present.  
(Fatal) Error Code: Sw.Stds.X00193

**22.1.0 ISIN <ISIN>****Presence:** [0..1]

*Impacted by R5 in message definition BuyInConfirmationV02, R6 in message definition BuyInConfirmationV02, R5 in message definition BuyInNotificationV02, R6 in message definition BuyInNotificationV02, R3 in message definition BuyInResponseV02, R4 in message definition BuyInResponseV02, R6 in message definition CollateralProposalV02, R7 in message definition CollateralProposalV02, R7 in message definition CollateralSubstitutionRequestV02, R8 in message definition CollateralSubstitutionRequestV02, R6 in message definition CollateralValuationReportV01, R7 in message definition CollateralValuationReportV01, R10 in message definition MarginReportV02, R11 in message definition MarginReportV02, R5 in message definition NetPositionV02, R6 in message definition NetPositionV02, R3 in message definition SettlementObligationReportV02, R4 in message definition SettlementObligationReportV02, R8 in message definition TradeLegNotificationCancellationV02, R9 in message definition TradeLegNotificationCancellationV02, R8 in message definition TradeLegNotificationV02, R9 in message definition TradeLegNotificationV02, R6 in message definition TradeLegStatementV02, R7 in message definition TradeLegStatementV02. Please refer to p.685, p.685, p.657, p.657, p.670, p.670, p.344, p.344, p.393, p.393, p.451, p.452, p.601, p.601, p.570, p.571, p.705, p.705, p.514, p.514, p.488, p.488, p.539, p.540 for additional information.*

**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.

**Data Type:** ISINIdentifier

**Format:** [A-Z0-9]{12,12}

**22.1.1 OtherIdentification <OthrId>****Presence:** [0..\*]



Impacted by **R5** in message definition **BuyInConfirmationV02**, **R7** in message definition **BuyInConfirmationV02**, **R5** in message definition **BuyInNotificationV02**, **R7** in message definition **BuyInNotificationV02**, **R3** in message definition **BuyInResponseV02**, **R5** in message definition **BuyInResponseV02**, **R6** in message definition **CollateralProposalV02**, **R8** in message definition **CollateralProposalV02**, **R7** in message definition **CollateralSubstitutionRequestV02**, **R9** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralValuationReportV01**, **R8** in message definition **CollateralValuationReportV01**, **R10** in message definition **MarginReportV02**, **R12** in message definition **MarginReportV02**, **R5** in message definition **NetPositionV02**, **R7** in message definition **NetPositionV02**, **R3** in message definition **SettlementObligationReportV02**, **R5** in message definition **SettlementObligationReportV02**, **R10** in message definition **TradeLegNotificationCancellationV02**, **R8** in message definition **TradeLegNotificationCancellationV02**, **R10** in message definition **TradeLegNotificationV02**, **R8** in message definition **TradeLegNotificationV02**, **R6** in message definition **TradeLegStatementV02**, **R8** in message definition **TradeLegStatementV02**. Please refer to p.685, p.685, p.657, p.670, p.671, p.344, p.344, p.393, p.393, p.451, p.452, p.601, p.601, p.570, p.571, p.705, p.705, p.514, p.514, p.488, p.488, p.539, p.540 for additional information.

**Definition:** Identification of a security by proprietary or domestic identification scheme.

**Type:** This message item is composed of the following **OtherIdentification1** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">22.1.2</a>		Identification	<Id>	[1..1]	Text
<a href="#">22.1.3</a>		Suffix	<Sfx>	[0..1]	Text
<a href="#">22.1.4</a>		Type	<Tp>	[1..1]	

### 22.1.2 Identification <Id>

**Presence:** [1..1]

**Definition:** Identification of a security.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 22.1.3 Suffix <Sfx>

**Presence:** [0..1]

**Definition:** Identifies the suffix of the security identification.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

### 22.1.4 Type <Tp>

**Presence:** [1..1]

**Definition:** Type of the identification.

**Type:** This message item is composed of one of the following **IdentificationSource3Choice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">22.1.5</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">22.1.6</a>	Or}	Proprietary	<Prtry>	[1..1]	Text

### 22.1.5 Code <Cd>

**Presence:** [1..1]

*This message item is part of choice 22.1.4 Type.*

**Definition:** Unique and unambiguous identification source, as assigned via a pre-determined code list.

**Data Type:** ExternalFinancialInstrumentIdentificationType1Code

**Format:** maxLength: 4  
minLength: 1

### 22.1.6 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 22.1.4 Type.*

**Definition:** Unique and unambiguous identification source using a proprietary identification scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 22.1.7 Description <Desc>

**Presence:** [0..1]

*Impacted by **R6** in message definition **BuyInConfirmationV02**, **R7** in message definition **BuyInConfirmationV02**, **R6** in message definition **BuyInNotificationV02**, **R7** in message definition **BuyInNotificationV02**, **R4** in message definition **BuyInResponseV02**, **R5** in message definition **BuyInResponseV02**, **R7** in message definition **CollateralProposalV02**, **R8** in message definition **CollateralProposalV02**, **R8** in message definition **CollateralSubstitutionRequestV02**, **R9** in message definition **CollateralSubstitutionRequestV02**, **R7** in message definition **CollateralValuationReportV01**, **R8** in message definition **CollateralValuationReportV01**, **R11** in message definition **MarginReportV02**, **R12** in message definition **MarginReportV02**, **R6** in message definition **NetPositionV02**, **R7** in message definition **NetPositionV02**, **R4** in message definition **SettlementObligationReportV02**, **R5** in message definition **SettlementObligationReportV02**, **R10** in message definition **TradeLegNotificationCancellationV02**, **R9** in message definition **TradeLegNotificationCancellationV02**, **R10** in message definition **TradeLegNotificationV02**, **R9** in message definition **TradeLegNotificationV02**, **R7** in message definition **TradeLegStatementV02**, **R8** in message definition **TradeLegStatementV02**. Please refer to p.685, p.685, p.657, p.657, p.670, p.671, p.344, p.344, p.393, p.393, p.452, p.452, p.601, p.601, p.571, p.571, p.705, p.705, p.514, p.514, p.488, p.488, p.540, p.540 for additional information.*

**Definition:** Textual description of a security instrument.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

## 23 Securities quantity

### 23.1 FinancialInstrumentQuantity1Choice

***FinancialInstrumentQuantity1Choice** is used in message definition **BuyInConfirmationV02** p.683, p.683, message definition **BuyInNotificationV02** p.656, p.656, message definition **BuyInResponseV02** p.669, p.669, p.669, p.669, p.669, message definition **NetPositionV02** p.568, p.569, message definition **SettlementObligationReportV02** p.702, p.703, message definition **TradeLegNotificationCancellationV02** p.512, message definition **TradeLegNotificationV02** p.486, message definition **TradeLegStatementV02** p.537.*

**Definition:** Choice between formats for the quantity of security.

**Type:** One of the following *FinancialInstrumentQuantity1Choice* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>23.1.0</u>	{Or	Unit	<Unit>	[1..1]	Quantity
<u>23.1.1</u>	Or	FaceAmount	<FaceAmt>	[1..1]	Amount
<u>23.1.2</u>	Or}	AmortisedValue	<AmtsdVal>	[1..1]	Amount

### 23.1.0 Unit <Unit>

**Synonym(s):** UNIT (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 23.1 FinancialInstrumentQuantity1Choice.*

**Definition:** Quantity expressed as a number, eg, a number of shares.

**Data Type:** DecimalNumber

**Format:** fractionDigits: 17  
totalDigits: 18

### 23.1.1 FaceAmount <FaceAmt>

**Presence:** [1..1]

*This message item is part of choice 23.1 FinancialInstrumentQuantity1Choice.*

**Definition:** Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

**Data Type:** ImpliedCurrencyAndAmount

**Format:** fractionDigits: 5  
minInclusive: 0  
totalDigits: 18

### 23.1.2 AmortisedValue <AmtsdVal>

**Presence:** [1..1]

*This message item is part of choice 23.1 FinancialInstrumentQuantity1Choice.*

**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.

**Data Type:** ImpliedCurrencyAndAmount

**Format:** fractionDigits: 5  
minInclusive: 0  
totalDigits: 18

## 23.2 FinancialInstrumentQuantityChoice

*FinancialInstrumentQuantityChoice is used in message definition **BankToCustomerAccountReportV02** p.23, message definition **BankToCustomerStatementV02** p.127.*

**Definition:** Choice between formats for the quantity of security.

**Type:** One of the following *FinancialInstrumentQuantityChoice* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>23.2.0</u>	{Or	Unit	<Unit>	[1..1]	Quantity
<u>23.2.1</u>	Or	FaceAmount	<FaceAmt>	[1..1]	Amount
<u>23.2.2</u>	Or}	AmortisedValue	<AmtsdVal>	[1..1]	Amount

### 23.2.0 Unit <Unit>

**Synonym(s):** UNIT (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 23.2 FinancialInstrumentQuantityChoice.*

**Definition:** Quantity expressed as a number, eg, a number of shares.

**Data Type:** DecimalNumber

**Format:** fractionDigits: 17  
totalDigits: 18

### 23.2.1 FaceAmount <FaceAmt>

**Presence:** [1..1]

*This message item is part of choice 23.2 FinancialInstrumentQuantityChoice.*

**Definition:** Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

**Data Type:** ImpliedCurrencyAndAmount

**Format:** fractionDigits: 5  
minInclusive: 0  
totalDigits: 18

### 23.2.2 AmortisedValue <AmtsdVal>

**Presence:** [1..1]

*This message item is part of choice 23.2 FinancialInstrumentQuantityChoice.*

**Definition:** Quantity expressed as an amount representing the current amortised face amount of a bond, eg, a periodic reduction of a bond's principal amount.

**Data Type:** ImpliedCurrencyAndAmount

**Format:** fractionDigits: 5  
minInclusive: 0  
totalDigits: 18

## 23.3 Quantity6Choice

*Quantity6Choice is used in message definition SecuritiesTransactionPendingReportV01 p.734, p.736.*

**Definition:** Choice of format for the quantity.

**Type:** One of the following *Quantity6Choice* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>23.3.0</u>	{Or	Quantity	<Qty>	[1..1]	
<u>23.3.1</u>	{{Or	Unit	<Unit>	[1..1]	Quantity

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">23.3.2</a>	Or	FaceAmount	<FaceAmt>	[1..1]	Amount
<a href="#">23.3.3</a>	Or }	AmortisedValue	<AmtsdVal>	[1..1]	Amount
<a href="#">23.3.4</a>	Or }	OriginalAndCurrentFace	<OrgnlAndCurFace>	[1..1]	
<a href="#">23.3.5</a>		FaceAmount	<FaceAmt>	[1..1]	Amount
<a href="#">23.3.6</a>		AmortisedValue	<AmtsdVal>	[1..1]	Amount

### 23.3.0 Quantity <Qty>

**Presence:** [1..1]

*This message item is part of choice [23.3 Quantity6Choice](#).*

**Definition:** Quantity of financial instrument in units, original face amount or current face amount.

**Type:** *This message item is composed of one of the following [FinancialInstrumentQuantity1Choice](#) element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">23.3.1</a>	{Or	Unit	<Unit>	[1..1]	Quantity
<a href="#">23.3.2</a>	Or	FaceAmount	<FaceAmt>	[1..1]	Amount
<a href="#">23.3.3</a>	Or }	AmortisedValue	<AmtsdVal>	[1..1]	Amount

#### 23.3.1 Unit <Unit>

**Synonym(s):** UNIT (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice [23.3.0 Quantity](#).*

**Definition:** Quantity expressed as a number, eg, a number of shares.

**Data Type:** DecimalNumber

**Format:** fractionDigits: 17  
totalDigits: 18

#### 23.3.2 FaceAmount <FaceAmt>

**Presence:** [1..1]

*This message item is part of choice [23.3.0 Quantity](#).*

**Definition:** Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

**Data Type:** ImpliedCurrencyAndAmount

**Format:** fractionDigits: 5  
minInclusive: 0  
totalDigits: 18

#### 23.3.3 AmortisedValue <AmtsdVal>

**Presence:** [1..1]

*This message item is part of choice [23.3.0 Quantity](#).*

**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.

**Data Type:** ImpliedCurrencyAndAmount

**Format:** fractionDigits: 5  
minInclusive: 0  
totalDigits: 18

### 23.3.4 OriginalAndCurrentFace <OrgnlAndCurFace>

**Presence:** [1..1]

*This message item is part of choice 23.3 **Quantity6Choice**.*

**Definition:** Original and current value of an asset-back instrument.

**Type:** This message item is composed of the following **OriginalAndCurrentQuantities1** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">23.3.5</a>		FaceAmount	<FaceAmt>	[1..1]	Amount
<a href="#">23.3.6</a>		AmortisedValue	<AmtsdVal>	[1..1]	Amount

### 23.3.5 FaceAmount <FaceAmt>

**Presence:** [1..1]

**Definition:** Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

**Data Type:** ImpliedCurrencyAndAmount

**Format:** fractionDigits: 5  
minInclusive: 0  
totalDigits: 18

### 23.3.6 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.

**Data Type:** ImpliedCurrencyAndAmount

**Format:** fractionDigits: 5  
minInclusive: 0  
totalDigits: 18

## 24 SecurityV02

### 24.1 SecuritiesCollateral1 ☒

**SecuritiesCollateral1** is used in message definition **CollateralProposalV02** p.340, p.340, p.340, p.341, p.341, p.342, p.342, p.342, p.343, message definition **CollateralSubstitutionRequestV02** p.390, p.391, message definition **CollateralValuationReportV01** p.450.

**Definition:** Provides details about the securities posted as collateral.

**Type:** The following **SecuritiesCollateral1** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">24.1.0</a>		SecurityIdentification	<SctyId>	[1..1]	

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">24.1.1</a>		ISIN	<ISIN>	[0..1]	Identifier
<a href="#">24.1.2</a>		OtherIdentification	<OthrId>	[0..*]	
<a href="#">24.1.3</a>		Identification	<Id>	[1..1]	Text
<a href="#">24.1.4</a>		Suffix	<Sfx>	[0..1]	Text
<a href="#">24.1.5</a>		Type	<Tp>	[1..1]	
<a href="#">24.1.6</a>	{Or Or}	Code	<Cd>	[1..1]	Code
<a href="#">24.1.7</a>		Proprietary	<Prtry>	[1..1]	Text
<a href="#">24.1.8</a>		Description	<Desc>	[0..1]	Text
<a href="#">24.1.9</a>		MaturityDate	<MtrtyDt>	[0..1]	
<a href="#">24.1.10</a>	{Or Or}	Date	<Dt>	[1..1]	DateTime
<a href="#">24.1.11</a>		DateTime	<DtTm>	[1..1]	DateTime
<a href="#">24.1.12</a>		Quantity	<Qty>	[1..1]	
<a href="#">24.1.13</a>	{Or Or Or}	Unit	<Unit>	[1..1]	Quantity
<a href="#">24.1.14</a>		FaceAmount	<FaceAmt>	[1..1]	Amount
<a href="#">24.1.15</a>		AmortisedValue	<AmtsdVal>	[1..1]	Amount
<a href="#">24.1.16</a>		Price	<Pric>	[0..1]	
<a href="#">24.1.17</a>		Type	<Tp>	[1..1]	
<a href="#">24.1.18</a>	{Or Or}	Yielded	<Yldd>	[1..1]	Indicator
<a href="#">24.1.19</a>		ValueType	<ValTp>	[1..1]	Code
<a href="#">24.1.20</a>		Value	<Val>	[1..1]	
<a href="#">24.1.21</a>	{Or Or}	Rate	<Rate>	[1..1]	Rate
<a href="#">24.1.22</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">24.1.23</a>		MarketValue	<MktVal>	[0..1]	Amount
<a href="#">24.1.24</a>		Haircut	<Hrcut>	[0..1]	Rate
<a href="#">24.1.25</a>		CollateralValue	<CollVal>	[0..1]	Amount
<a href="#">24.1.26</a>		ValueDate	<ValDt>	[0..1]	DateTime

## 24.1.0 SecurityIdentification <SctyId>

**Presence:** [1..1]

Impacted by **R8** in message definition **BuyInConfirmationV02**, **R9** in message definition **BuyInConfirmationV02**, **R8** in message definition **BuyInNotificationV02**, **R9** in message definition **BuyInNotificationV02**, **R6** in message definition **BuyInResponseV02**, **R7** in message definition **BuyInResponseV02**, **R10** in message definition **CollateralProposalV02**, **R9** in message definition **CollateralProposalV02**, **R10** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralSubstitutionRequestV02**, **R10** in message definition **CollateralValuationReportV01**, **R9** in message definition **CollateralValuationReportV01**, **R13** in message definition **MarginReportV02**, **R14** in message definition **MarginReportV02**, **R8** in message definition **NetPositionV02**, **R9** in message definition **NetPositionV02**, **R6** in message definition **SettlementObligationReportV02**, **R7** in message definition **SettlementObligationReportV02**, **R11** in message definition **TradeLegNotificationCancellationV02**, **R12** in message definition **TradeLegNotificationCancellationV02**, **R11** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegNotificationV02**, **R10** in message definition **TradeLegStatementV02**, **R9** in message definition **TradeLegStatementV02**. Please refer to p.685, p.685, p.657, p.657, p.671, p.671, p.345, p.345, p.393, p.393, p.452, p.452, p.601, p.602, p.571, p.571, p.705, p.705, p.514, p.514, p.488, p.488, p.540, p.540 for additional information.

**Definition:** Identification of a security.

**Type:** This message item is composed of the following **SecurityIdentification14** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">24.1.1</a>		ISIN	<ISIN>	[0..1]	Identifier
<a href="#">24.1.2</a>		OtherIdentification	<OthrId>	[0..*]	
<a href="#">24.1.8</a>		Description	<Desc>	[0..1]	Text

**Rule(s):** DescriptionPresenceRule ☒

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.  
(Fatal) Error Code: Sw.Stds.X00192

DescriptionUsageRule

Description must be used alone as the last resort.

ISINGuideline

When a ISIN code exist. It is strongly recommended that the ISIN be used.

ISINPresenceRule ☒

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.  
(Fatal) Error Code: Sw.Stds.X00194

OtherIdentificationPresenceRule ☒

If OtherIdentification is not present then either ISIN or Description must be present.  
(Fatal) Error Code: Sw.Stds.X00193

## 24.1.1 ISIN <ISIN>

**Presence:** [0..1]



Impacted by **R5** in message definition **BuyInConfirmationV02**, **R6** in message definition **BuyInConfirmationV02**, **R5** in message definition **BuyInNotificationV02**, **R6** in message definition **BuyInNotificationV02**, **R3** in message definition **BuyInResponseV02**, **R4** in message definition **BuyInResponseV02**, **R6** in message definition **CollateralProposalV02**, **R7** in message definition **CollateralProposalV02**, **R7** in message definition **CollateralSubstitutionRequestV02**, **R8** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralValuationReportV01**, **R7** in message definition **CollateralValuationReportV01**, **R10** in message definition **MarginReportV02**, **R11** in message definition **MarginReportV02**, **R5** in message definition **NetPositionV02**, **R6** in message definition **NetPositionV02**, **R3** in message definition **SettlementObligationReportV02**, **R4** in message definition **SettlementObligationReportV02**, **R8** in message definition **TradeLegNotificationCancellationV02**, **R9** in message definition **TradeLegNotificationCancellationV02**, **R8** in message definition **TradeLegNotificationV02**, **R9** in message definition **TradeLegNotificationV02**, **R6** in message definition **TradeLegStatementV02**, **R7** in message definition **TradeLegStatementV02**. Please refer to p.685, p.685, p.657, p.657, p.670, p.670, p.344, p.344, p.393, p.393, p.451, p.452, p.601, p.601, p.570, p.571, p.705, p.705, p.514, p.514, p.488, p.488, p.539, p.540 for additional information.

**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.

**Data Type:** ISINIdentifier

**Format:** [A-Z0-9]{12,12}

### 24.1.2 OtherIdentification <OthrId>

**Presence:** [0..\*]

Impacted by **R5** in message definition **BuyInConfirmationV02**, **R7** in message definition **BuyInConfirmationV02**, **R5** in message definition **BuyInNotificationV02**, **R7** in message definition **BuyInNotificationV02**, **R3** in message definition **BuyInResponseV02**, **R5** in message definition **BuyInResponseV02**, **R6** in message definition **CollateralProposalV02**, **R8** in message definition **CollateralProposalV02**, **R7** in message definition **CollateralSubstitutionRequestV02**, **R9** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralValuationReportV01**, **R8** in message definition **CollateralValuationReportV01**, **R10** in message definition **MarginReportV02**, **R12** in message definition **MarginReportV02**, **R5** in message definition **NetPositionV02**, **R7** in message definition **NetPositionV02**, **R3** in message definition **SettlementObligationReportV02**, **R5** in message definition **SettlementObligationReportV02**, **R10** in message definition **TradeLegNotificationCancellationV02**, **R8** in message definition **TradeLegNotificationCancellationV02**, **R10** in message definition **TradeLegNotificationV02**, **R8** in message definition **TradeLegNotificationV02**, **R6** in message definition **TradeLegStatementV02**, **R8** in message definition **TradeLegStatementV02**. Please refer to p.685, p.685, p.657, p.657, p.670, p.671, p.344, p.344, p.393, p.393, p.451, p.452, p.601, p.601, p.570, p.571, p.705, p.705, p.514, p.514, p.488, p.488, p.539, p.540 for additional information.

**Definition:** Identification of a security by proprietary or domestic identification scheme.

**Type:** This message item is composed of the following **OtherIdentification1** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
24.1.3		Identification	<Id>	[1..1]	Text
24.1.4		Suffix	<Sfx>	[0..1]	Text
24.1.5		Type	<Tp>	[1..1]	

### 24.1.3 Identification <Id>

**Presence:** [1..1]

**Definition:** Identification of a security.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 24.1.4 Suffix <Sfx>

**Presence:** [0..1]

**Definition:** Identifies the suffix of the security identification.

**Data Type:** Max16Text

**Format:** maxLength: 16

minLength: 1

### 24.1.5 Type <Tp>

**Presence:** [1..1]

**Definition:** Type of the identification.

**Type:** This message item is composed of one of the following *IdentificationSource3Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
24.1.6	{Or	Code	<Cd>	[1..1]	Code
24.1.7	Or}	Proprietary	<Prtry>	[1..1]	Text

### 24.1.6 Code <Cd>

**Presence:** [1..1]

*This message item is part of choice 24.1.5 Type.*

**Definition:** Unique and unambiguous identification source, as assigned via a pre-determined code list.

**Data Type:** ExternalFinancialInstrumentIdentificationType1Code

**Format:** maxLength: 4

minLength: 1

### 24.1.7 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 24.1.5 Type.*

**Definition:** Unique and unambiguous identification source using a proprietary identification scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 24.1.8 Description <Desc>

**Presence:** [0..1]

Impacted by **R6** in message definition **BuyInConfirmationV02**, **R7** in message definition **BuyInConfirmationV02**, **R6** in message definition **BuyInNotificationV02**, **R7** in message definition **BuyInNotificationV02**, **R4** in message definition **BuyInResponseV02**, **R5** in message definition **BuyInResponseV02**, **R7** in message definition **CollateralProposalV02**, **R8** in message definition **CollateralProposalV02**, **R8** in message definition **CollateralSubstitutionRequestV02**, **R9** in message definition **CollateralSubstitutionRequestV02**, **R7** in message definition **CollateralValuationReportV01**, **R8** in message definition **CollateralValuationReportV01**, **R11** in message definition **MarginReportV02**, **R12** in message definition **MarginReportV02**, **R6** in message definition **NetPositionV02**, **R7** in message definition **NetPositionV02**, **R4** in message definition **SettlementObligationReportV02**, **R5** in message definition **SettlementObligationReportV02**, **R10** in message definition **TradeLegNotificationCancellationV02**, **R9** in message definition **TradeLegNotificationCancellationV02**, **R10** in message definition **TradeLegNotificationV02**, **R9** in message definition **TradeLegNotificationV02**, **R7** in message definition **TradeLegStatementV02**, **R8** in message definition **TradeLegStatementV02**. Please refer to p.685, p.685, p.657, p.657, p.670, p.671, p.344, p.344, p.393, p.393, p.452, p.452, p.601, p.601, p.571, p.571, p.705, p.705, p.514, p.514, p.488, p.488, p.540, p.540 for additional information.

**Definition:** Textual description of a security instrument.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

### 24.1.9 MaturityDate <MtrtyDt>

**Presence:** [0..1]

**Definition:** Planned final repayment date at the time of issuance.

**Type:** This message item is composed of one of the following **DateAndDateTimeChoice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
24.1.10	{Or	Date	<Dt>	[1..1]	DateTime
24.1.11	Or}	DateTime	<DtTm>	[1..1]	DateTime

### 24.1.10 Date <Dt>

**Presence:** [1..1]

This message item is part of choice 24.1.9 **MaturityDate**.

**Definition:** Specified date.

**Data Type:** ISODate

### 24.1.11 DateTime <DtTm>

**Presence:** [1..1]

This message item is part of choice 24.1.9 **MaturityDate**.

**Definition:** Specified date and time.

**Data Type:** ISODateTime

### 24.1.12 Quantity <Qty>

**Presence:** [1..1]

**Definition:** Quantity of securities collateral.

**Type:** This message item is composed of one of the following **FinancialInstrumentQuantity1Choice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">24.1.13</a>	{Or	Unit	<Unit>	[1..1]	Quantity
<a href="#">24.1.14</a>	Or	FaceAmount	<FaceAmt>	[1..1]	Amount
<a href="#">24.1.15</a>	Or}	AmortisedValue	<AmtsdVal>	[1..1]	Amount

### 24.1.13 Unit <Unit>

**Synonym(s):** UNIT (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice [24.1.12](#) Quantity.*

**Definition:** Quantity expressed as a number, eg, a number of shares.

**Data Type:** DecimalNumber

**Format:** fractionDigits: 17  
totalDigits: 18

### 24.1.14 FaceAmount <FaceAmt>

**Presence:** [1..1]

*This message item is part of choice [24.1.12](#) Quantity.*

**Definition:** Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

**Data Type:** ImpliedCurrencyAndAmount

**Format:** fractionDigits: 5  
minInclusive: 0  
totalDigits: 18

### 24.1.15 AmortisedValue <AmtsdVal>

**Presence:** [1..1]

*This message item is part of choice [24.1.12](#) Quantity.*

**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.

**Data Type:** ImpliedCurrencyAndAmount

**Format:** fractionDigits: 5  
minInclusive: 0  
totalDigits: 18

### 24.1.16 Price <Pric>

**Presence:** [0..1]

**Definition:** Indicates the price of the security.

**Type:** *This message item is composed of the following **Price2** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">24.1.17</a>		Type	<Tp>	[1..1]	
<a href="#">24.1.20</a>		Value	<Val>	[1..1]	

### 24.1.17 Type <Tp>

**Presence:** [1..1]

**Definition:** Specification of the price type.

**Type:** This message item is composed of one of the following *YieldedOrValueType1Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>24.1.18</u>	{Or	Yielded	<Yldd>	[1..1]	Indicator
<u>24.1.19</u>	Or}	ValueType	<ValTp>	[1..1]	Code

### 24.1.18 Yielded <Yldd>

**Presence:** [1..1]

This message item is part of choice **24.1.17 Type**.

**Definition:** Indicates whether the price is expressed as a yield.

**Data Type:** One of the following *YesNoIndicator* values must be used:

MeaningWhenTrue: Yes

MeaningWhenFalse: No

### 24.1.19 ValueType <ValTp>

**Presence:** [1..1]

This message item is part of choice **24.1.17 Type**.

**Definition:** Type of value in which the price is expressed.

**Data Type:** Code

One of the following *PriceValueType1Code* values must be used:

Code	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, eg, 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, eg, a premium price of 2.0% equals a price of 102 when par is 100.

### 24.1.20 Value <Val>

**Presence:** [1..1]

**Definition:** Value of the price, eg, as a currency and value.

**Type:** This message item is composed of one of the following *PriceRateOrAmountChoice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>24.1.21</u>	{Or	Rate	<Rate>	[1..1]	Rate
<u>24.1.22</u>	Or}	Amount	<Amt>	[1..1]	Amount

**24.1.21 Rate <Rate>****Presence:** [1..1]*This message item is part of choice 24.1.20 Value.***Definition:** Price expressed as a rate, ie, percentage.**Data Type:** PercentageRate**Format:** fractionDigits: 10  
totalDigits: 11**24.1.22 Amount <Amt>****Presence:** [1..1]*This message item is part of choice 24.1.20 Value.*

*Impacted by R4 in message definition BankToCustomerAccountReportV02, R4 in message definition BankToCustomerStatementV02, R2 in message definition BuyInConfirmationV02, R10 in message definition BuyInNotificationV02, R8 in message definition BuyInResponseV02, R11 in message definition CollateralProposalV02, R12 in message definition CollateralSubstitutionRequestV02, R11 in message definition CollateralValuationReportV01, R8 in message definition DefaultFundContributionReportV02, R7 in message definition InterestPaymentStatementV02, R5 in message definition MarginReportV02, R11 in message definition NetPositionV02, R35 in message definition SecuritiesTransactionPendingReportV01, R12 in message definition SettlementObligationReportV02, R14 in message definition TradeLegNotificationCancellationV02, R14 in message definition TradeLegNotificationV02, R12 in message definition TradeLegStatementV02. Please refer to p.25, p.129, p.684, p.658, p.671, p.345, p.393, p.452, p.642, p.430, p.600, p.571, p.743, p.706, p.514, p.488, p.540 for additional information.*

**Definition:** Price expressed as a currency and value.**Data Type:** ActiveOrHistoricCurrencyAnd13DecimalAmount*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.***Format:** ActiveOrHistoricCurrencyAnd13DecimalAmount

fractionDigits: 13

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyCodeActiveOrHistoricCurrency ☒

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.

(Fatal) Error Code: Sw.Stds.D00006

**24.1.23 MarketValue <MktVal>****Presence:** [0..1]

Impacted by **R10** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInNotificationV02**, **R12** in message definition **BuyInNotificationV02**, **R10** in message definition **BuyInResponseV02**, **R9** in message definition **BuyInResponseV02**, **R4** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionResponseV02**, **R7** in message definition **CollateralSubstitutionResponseV02**, **R4** in message definition **CollateralValuationReportV01**, **R5** in message definition **CollateralValuationReportV01**, **R4** in message definition **DefaultFundContributionReportV02**, **R5** in message definition **DefaultFundContributionReportV02**, **R4** in message definition **InterestPaymentStatementV02**, **R5** in message definition **InterestPaymentStatementV02**, **R4** in message definition **MarginCallRequestV02**, **R5** in message definition **MarginCallRequestV02**, **R4** in message definition **MarginCallResponseV02**, **R5** in message definition **MarginCallResponseV02**, **R6** in message definition **MarginReportV02**, **R7** in message definition **MarginReportV02**, **R32** in message definition **SecuritiesTransactionPendingReportV01**, **R33** in message definition **SecuritiesTransactionPendingReportV01**, **R10** in message definition **SettlementObligationReportV02**, **R9** in message definition **SettlementObligationReportV02**, **R18** in message definition **TradeLegNotificationCancellationV02**, **R19** in message definition **TradeLegNotificationCancellationV02**, **R18** in message definition **TradeLegNotificationV02**, **R19** in message definition **TradeLegNotificationV02**, **R16** in message definition **TradeLegStatementV02**, **R17** in message definition **TradeLegStatementV02**. Please refer to p.685, p.685, p.658, p.658, p.671, p.671, p.343, p.344, p.392, p.392, p.410, p.410, p.451, p.451, p.642, p.642, p.430, p.430, p.232, p.232, p.287, p.287, p.600, p.600, p.743, p.743, p.706, p.705, p.515, p.515, p.489, p.489, p.541, p.541 for additional information.

**Definition:** Value of the collateral based on current market prices.

**Data Type:** ActiveCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by **ActiveCurrencyCode**.*

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

## 24.1.24 Haircut <Hrcut>

**Presence:** [0..1]

**Definition:** Haircut or valuation factor on the security expressed as a percentage.

**Data Type:** PercentageRate

**Format:** fractionDigits: 10

totalDigits: 11

### 24.1.25 CollateralValue <CollVal>

**Presence:** [0..1]

Impacted by **R10** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInConfirmationV02**, **R11** in message definition **BuyInNotificationV02**, **R12** in message definition **BuyInNotificationV02**, **R10** in message definition **BuyInResponseV02**, **R9** in message definition **BuyInResponseV02**, **R4** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralProposalV02**, **R5** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionRequestV02**, **R6** in message definition **CollateralSubstitutionResponseV02**, **R7** in message definition **CollateralSubstitutionResponseV02**, **R4** in message definition **CollateralValuationReportV01**, **R5** in message definition **CollateralValuationReportV01**, **R4** in message definition **DefaultFundContributionReportV02**, **R5** in message definition **DefaultFundContributionReportV02**, **R4** in message definition **InterestPaymentStatementV02**, **R5** in message definition **InterestPaymentStatementV02**, **R4** in message definition **MarginCallRequestV02**, **R5** in message definition **MarginCallRequestV02**, **R4** in message definition **MarginCallResponseV02**, **R5** in message definition **MarginCallResponseV02**, **R6** in message definition **MarginReportV02**, **R7** in message definition **MarginReportV02**, **R32** in message definition **SecuritiesTransactionPendingReportV01**, **R33** in message definition **SecuritiesTransactionPendingReportV01**, **R10** in message definition **SettlementObligationReportV02**, **R9** in message definition **SettlementObligationReportV02**, **R18** in message definition **TradeLegNotificationCancellationV02**, **R19** in message definition **TradeLegNotificationCancellationV02**, **R18** in message definition **TradeLegNotificationV02**, **R19** in message definition **TradeLegNotificationV02**, **R16** in message definition **TradeLegStatementV02**, **R17** in message definition **TradeLegStatementV02**. Please refer to p.685, p.685, p.658, p.658, p.671, p.671, p.343, p.344, p.392, p.392, p.410, p.410, p.451, p.451, p.642, p.642, p.430, p.430, p.232, p.232, p.287, p.287, p.600, p.600, p.743, p.743, p.706, p.705, p.515, p.515, p.489, p.489, p.541, p.541 for additional information.

**Definition:** Value of the collateral after taking into account the haircut.

**Data Type:** ActiveCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by **ActiveCurrencyCode**.

**Format:** ActiveCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveCurrencyAndAmount

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveCurrencyCode**

ActiveCurrency ☒

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00005

### 24.1.26 ValueDate <ValDt>

**Presence:** [0..1]

**Definition:** Valuation date of the securities taken as collateral.



**Data Type:** ISODate

## 25 Status

### 25.1 InstructionProcessingStatus3Choice

*InstructionProcessingStatus3Choice* is used in message definition *SecuritiesTransactionPendingReportV01* p.733, p.737.

**Definition:** Choice of format for the instruction processing status.

**Type:** One of the following *InstructionProcessingStatus3Choice* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.1.0</a>	{Or	PendingProcessing	<PdgPrcg>	[1..1]	
<a href="#">25.1.1</a>	{{Or	NoSpecifiedReason	<NoSpefdRsn>	[1..1]	Code
<a href="#">25.1.2</a>	Or}}	Reason	<Rsn>	[0..*]	
<a href="#">25.1.3</a>		Code	<Cd>	[1..1]	
<a href="#">25.1.4</a>	{{{Or	Code	<Cd>	[1..1]	Code
<a href="#">25.1.5</a>	Or}}}	Proprietary	<Prtry>	[1..1]	
<a href="#">25.1.6</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.1.7</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.1.8</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">25.1.9</a>		AdditionalReasonInformation	<AddtlRsnInf>	[0..1]	Text
<a href="#">25.1.10</a>	Or	CancellationRequested	<CxlReqd>	[1..1]	
<a href="#">25.1.11</a>		NoSpecifiedReason	<NoSpefdRsn>	[1..1]	Code
<a href="#">25.1.12</a>	Or	AcknowledgedAccepted	<AckdAccptd>	[1..1]	
<a href="#">25.1.13</a>	{{Or	NoSpecifiedReason	<NoSpefdRsn>	[1..1]	Code
<a href="#">25.1.14</a>	Or}}	Reason	<Rsn>	[0..*]	
<a href="#">25.1.15</a>		Code	<Cd>	[1..1]	
<a href="#">25.1.16</a>	{{{Or	Code	<Cd>	[1..1]	Code
<a href="#">25.1.17</a>	Or}}}	Proprietary	<Prtry>	[1..1]	
<a href="#">25.1.18</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.1.19</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.1.20</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">25.1.21</a>		AdditionalReasonInformation	<AddtlRsnInf>	[0..1]	Text
<a href="#">25.1.22</a>	Or	Cancelled	<Canc>	[1..1]	
<a href="#">25.1.23</a>	{{Or	NoSpecifiedReason	<NoSpefdRsn>	[1..1]	Code
<a href="#">25.1.24</a>	Or}}	Reason	<Rsn>	[0..*]	
<a href="#">25.1.25</a>		Code	<Cd>	[1..1]	
<a href="#">25.1.26</a>	{{{Or	Code	<Cd>	[1..1]	Code
<a href="#">25.1.27</a>	Or}}}	Proprietary	<Prtry>	[1..1]	

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.1.28</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.1.29</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.1.30</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">25.1.31</a>		AdditionalReasonInformation	<AddtlRsnInf>	[0..1]	Text
<a href="#">25.1.32</a>	Or	Generated	<Gnrtd>	[1..1]	
<a href="#">25.1.33</a>	{{Or	NoSpecifiedReason	<NoSpcfdRsn>	[1..1]	Code
<a href="#">25.1.34</a>	Or}}	Reason	<Rsn>	[0..*]	
<a href="#">25.1.35</a>		Code	<Cd>	[1..1]	
<a href="#">25.1.36</a>	{{{Or	Code	<Cd>	[1..1]	Code
<a href="#">25.1.37</a>	Or}}}	Proprietary	<Prtry>	[1..1]	
<a href="#">25.1.38</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.1.39</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.1.40</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">25.1.41</a>		AdditionalReasonInformation	<AddtlRsnInf>	[0..1]	Text
<a href="#">25.1.42</a>	Or	Repair	<Rpr>	[1..1]	
<a href="#">25.1.43</a>	{{Or	NoSpecifiedReason	<NoSpcfdRsn>	[1..1]	Code
<a href="#">25.1.44</a>	Or}}	Reason	<Rsn>	[0..*]	
<a href="#">25.1.45</a>		Code	<Cd>	[1..1]	
<a href="#">25.1.46</a>	{{{Or	Code	<Cd>	[1..1]	Code
<a href="#">25.1.47</a>	Or}}}	Proprietary	<Prtry>	[1..1]	
<a href="#">25.1.48</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.1.49</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.1.50</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">25.1.51</a>		AdditionalReasonInformation	<AddtlRsnInf>	[0..1]	Text
<a href="#">25.1.52</a>	Or	PendingCancellation	<PdgCxl>	[1..1]	
<a href="#">25.1.53</a>	{{Or	NoSpecifiedReason	<NoSpcfdRsn>	[1..1]	Code
<a href="#">25.1.54</a>	Or}}	Reason	<Rsn>	[0..*]	
<a href="#">25.1.55</a>		Code	<Cd>	[1..1]	
<a href="#">25.1.56</a>	{{{Or	Code	<Cd>	[1..1]	Code
<a href="#">25.1.57</a>	Or}}}	Proprietary	<Prtry>	[1..1]	
<a href="#">25.1.58</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.1.59</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.1.60</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">25.1.61</a>		AdditionalReasonInformation	<AddtlRsnInf>	[0..1]	Text
<a href="#">25.1.62</a>	Or}	ModificationRequested	<ModReqd>	[1..1]	
<a href="#">25.1.63</a>		NoSpecifiedReason	<NoSpcfdRsn>	[1..1]	Code

### 25.1.0 PendingProcessing <PdgPrcg>

**Synonym(s):** :24B::PPRC (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.1 **InstructionProcessingStatus3Choice**.*

**Definition:** Processing of the instruction/request is pending.

**Type:** This message item is composed of one of the following **PendingProcessingStatus1Choice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>25.1.1</u>	{Or	NoSpecifiedReason	<NoSpdfdRsn>	[1..1]	Code
<u>25.1.2</u>	Or}	Reason	<Rsn>	[0..*]	

#### 25.1.1 NoSpecifiedReason <NoSpdfdRsn>

**Synonym(s):** :24B: not present (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.1.0 **PendingProcessing**.*

**Definition:** Indicates that there is no reason available or to report.

**Data Type:** Code

*One of the following **NoReasonCode** values must be used:*

Code	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

#### 25.1.2 Reason <Rsn>

**Synonym(s):** :24B: (ISO 15022)

**Presence:** [0..\*]

*This message item is part of choice 25.1.0 **PendingProcessing**.*

**Definition:** Specifies the reason of the PendingProcessingStatus.

**Type:** This message item is composed of the following **PendingProcessingReason1** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>25.1.3</u>		Code	<Cd>	[1..1]	
<u>25.1.9</u>		AdditionalReasonInformation	<AddtlRsnInf>	[0..1]	Text

#### 25.1.3 Code <Cd>

**Synonym(s):** :24B::PPRC (ISO 15022)

**Presence:** [1..1]

**Definition:** Specifies the reason why the instruction has a pending processing status.

**Type:** This message item is composed of one of the following **PendingProcessingReason1Choice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
25.1.4	{Or	Code	<Cd>	[1..1]	Code
25.1.5	Or}	Proprietary	<Prtry>	[1..1]	

### 25.1.4 Code <Cd>

**Synonym(s):** :24B::PPRC//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.1.3 **Code**.*

**Definition:** Specifies the reason why the instruction has a pending processing status.

**Data Type:** Code

*One of the following **PendingProcessingReason1Code** values must be used:*

Code	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.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
CERT	WrongCertificatesNumbers	Certificate number error.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MONY	InsufficientMoney	Insufficient money in your account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.

Code	Name	Definition
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
OTHR	Other	Other. See Narrative.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.

### 25.1.5 Proprietary <Prtry>

**Synonym(s):** :24B::PPRC/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.1.3 Code.*

*Impacted by R3 in message definition BuyInNotificationV02, R13 in message definition NetPositionV02, R5 in message definition SecuritiesTransactionPendingReportV01, R8 in message definition SettlementObligationReportV02, R7 in message definition TradeLegNotificationCancellationV02, R7 in message definition TradeLegNotificationV02, R5 in message definition TradeLegStatementV02. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Specifies the reason why the instruction has a pending processing status.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>25.1.6</u>		Identification	<Id>	[1..1]	Text
<u>25.1.7</u>		Issuer	<Issr>	[1..1]	Text
<u>25.1.8</u>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 25.1.6 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 25.1.7 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 25.1.8 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 25.1.9 AdditionalReasonInformation <AddtlRsnInf>

**Synonym(s):** :70D::REAS (ISO 15022)

**Presence:** [0..1]

**Definition:** Provides additional reason information that cannot be provided in a structured field.

**Data Type:** Max210Text

**Format:** maxLength: 210

minLength: 1

### 25.1.10 CancellationRequested <CxlReqd>

**Synonym(s):** :25D::IPRC//PPRC (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.1 InstructionProcessingStatus3Choice.*

**Definition:** Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request.

**Type:** *This message item is composed of the following NoSpecifiedReason1 element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>25.1.11</u>		NoSpecifiedReason	<NoSpdfdRsn>	[1..1]	Code

### 25.1.11 NoSpecifiedReason <NoSpdfdRsn>

**Synonym(s):** :24B: not present (ISO 15022)

**Presence:** [1..1]

**Definition:** Indicates that there is no reason available or to report.

**Data Type:** Code

*One of the following NoReasonCode values must be used:*

Code	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

### 25.1.12 AcknowledgedAccepted <AckdAccptd>

**Synonym(s):** :25D::IPRC//CPRC (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.1 InstructionProcessingStatus3Choice.*

**Definition:** Instruction has been acknowledged by the account servicer.

**Type:** *This message item is composed of one of the following AcknowledgedAcceptedStatus3Choice element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>25.1.13</u>	{Or	NoSpecifiedReason	<NoSpcfdRsn>	[1..1]	Code
<u>25.1.14</u>	Or}	Reason	<Rsn>	[0..*]	

### 25.1.13 NoSpecifiedReason <NoSpcfdRsn>

**Synonym(s):** :24B: not present (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.1.12 AcknowledgedAccepted.*

**Definition:** Indicates that there is no reason available or to report.

**Data Type:** Code

*One of the following **NoReasonCode** values must be used:*

Code	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

### 25.1.14 Reason <Rsn>

**Synonym(s):** :24B: (ISO 15022)

**Presence:** [0..\*]

*This message item is part of choice 25.1.12 AcknowledgedAccepted.*

**Definition:** Specifies the reason of the AcknowledgedAcceptedStatus.

**Type:** *This message item is composed of the following **AcknowledgementReason3** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>25.1.15</u>		Code	<Cd>	[1..1]	
<u>25.1.21</u>		AdditionalReasonInformation	<AddtlRsnInf>	[0..1]	Text

### 25.1.15 Code <Cd>

**Synonym(s):** :24B::PACK (ISO 15022)

**Presence:** [1..1]

**Definition:** Reason provided for the status.

**Type:** *This message item is composed of one of the following **AcknowledgementReason4Choice** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>25.1.16</u>	{Or	Code	<Cd>	[1..1]	Code
<u>25.1.17</u>	Or}	Proprietary	<Prtry>	[1..1]	

### 25.1.16 Code <Cd>

**Synonym(s):** :24B::PACK//4!c (ISO 15022)

**Presence:** [1..1]

This message item is part of choice **25.1.15 Code**.

**Definition:** Specifies additional information about the processed instruction.

**Data Type:** Code

One of the following **AcknowledgementReason5Code** values must be used:

Code	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
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.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
NSTP	NotStraightThroughProcessing	Instruction was not straight through processing and had to be processed manually.
OTHR	Other	Other. See Narrative.
RQWV	AcceptedWithoutVotingRights	Instruction registration is accepted but the registration is not in full, that is, not with voting rights.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.

### 25.1.17 Proprietary <Prtry>

**Synonym(s):** :24B::PACK/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

This message item is part of choice **25.1.15 Code**.

Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.

**Definition:** Specifies additional information about the processed instruction.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.1.18</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.1.19</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.1.20</a>		SchemeName	<SchmeNm>	[0..1]	Text



**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

**25.1.18 Identification <Id>**

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

**25.1.19 Issuer <Issr>**

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

**25.1.20 SchemeName <SchmeNm>**

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

**25.1.21 AdditionalReasonInformation <AddtlRsnInf>**

**Synonym(s):** :70D::REAS (ISO 15022)

**Presence:** [0..1]

**Definition:** Provides additional reason information that cannot be provided in a structured field.

**Data Type:** Max210Text

**Format:** maxLength: 210  
minLength: 1

**25.1.22 Cancelled <Canc>**

**Synonym(s):** :25D::IPRC//CAND (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.1 **InstructionProcessingStatus3Choice**.*

**Definition:** Instruction has been cancelled (only as an response to an SecuritiesTransactionStatusQuery). The status on the processing of a cancellation request must be provided using a SecuritiesTransactionCancellationRequestStatusAdvice.

**Type:** *This message item is composed of one of the following **CancellationStatus4Choice** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
25.1.23	{Or	NoSpecifiedReason	<NoSpctdRsn>	[1..1]	Code
25.1.24	Or}	Reason	<Rsn>	[0..*]	

### 25.1.23 NoSpecifiedReason <NoSpcfdRsn>

**Synonym(s):** :24B: not present (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.1.22 Cancelled.*

**Definition:** Indicates that there is no reason available or to report.

**Data Type:** Code

*One of the following **NoReasonCode** values must be used:*

Code	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

### 25.1.24 Reason <Rsn>

**Synonym(s):** :24B: (ISO 15022)

**Presence:** [0..\*]

*This message item is part of choice 25.1.22 Cancelled.*

**Definition:** Specifies the reason of the CancellationStatus.

**Type:** *This message item is composed of the following **CancellationReason1** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.1.25</a>		Code	<Cd>	[1..1]	
<a href="#">25.1.31</a>		AdditionalReasonInformation	<AddtlRsnInf>	[0..1]	Text

### 25.1.25 Code <Cd>

**Synonym(s):** :24B::CAND (ISO 15022)

**Presence:** [1..1]

**Definition:** Specifies the reason why the instruction is cancelled.

**Type:** *This message item is composed of one of the following **CancellationReason5Choice** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.1.26</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">25.1.27</a>	Or}	Proprietary	<Prtry>	[1..1]	

### 25.1.26 Code <Cd>

**Synonym(s):** :24B::CAND//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.1.25 Code.*

**Definition:** Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

**Data Type:** Code

*One of the following **CancelledStatusReason9Code** values must be used:*

Code	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CANS	CancelledBySystem	Transaction is cancelled by 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.
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.
OTHR	Other	Other. See Narrative.
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.

### 25.1.27 Proprietary <Prtry>

**Synonym(s):** :24B::CAND/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.1.25 Code.*

*Impacted by R3 in message definition BuyInNotificationV02, R13 in message definition NetPositionV02, R5 in message definition SecuritiesTransactionPendingReportV01, R8 in message definition SettlementObligationReportV02, R7 in message definition TradeLegNotificationCancellationV02, R7 in message definition TradeLegNotificationV02, R5 in message definition TradeLegStatementV02. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.1.28</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.1.29</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.1.30</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 25.1.28 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 25.1.29 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 25.1.30 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 25.1.31 AdditionalReasonInformation <AddtlRsnInf>

**Synonym(s):** :70D::REAS (ISO 15022)

**Presence:** [0..1]

**Definition:** Provides additional reason information that cannot be provided in a structured field.

**Data Type:** Max210Text

**Format:** maxLength: 210

minLength: 1

### 25.1.32 Generated <Gnrtd>

**Synonym(s):** :25D::IPRC//CGEN (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.1 InstructionProcessingStatus3Choice.*

**Definition:** The transaction was created by the account servicer or a third party. It was not instructed directly by the account owner.

**Type:** *This message item is composed of one of the following GeneratedStatus1Choice element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.1.33</a>	{Or	NoSpecifiedReason	<NoSpcdfRsn>	[1..1]	Code
<a href="#">25.1.34</a>	Or}	Reason	<Rsn>	[0..*]	

### 25.1.33 NoSpecifiedReason <NoSpcdfRsn>

**Synonym(s):** :24B: not present (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.1.32 **Generated**.*

**Definition:** Indicates that there is no reason available or to report.

**Data Type:** Code

*One of the following **NoReasonCode** values must be used:*

Code	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

### 25.1.34 Reason <Rsn>

**Synonym(s):** :24B: (ISO 15022)

**Presence:** [0..\*]

*This message item is part of choice 25.1.32 **Generated**.*

**Definition:** Specifies the reason of the GeneratedStatus.

**Type:** *This message item is composed of the following **GeneratedReason1** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.1.35</a>		Code	<Cd>	[1..1]	
<a href="#">25.1.41</a>		AdditionalReasonInformation	<AddtlRsnInf>	[0..1]	Text

### 25.1.35 Code <Cd>

**Synonym(s):** :24B::CGEN (ISO 15022)

**Presence:** [1..1]

**Definition:** Specifies the reason why the transaction was generated.

**Type:** *This message item is composed of one of the following **GeneratedReasons1Choice** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.1.36</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">25.1.37</a>	Or}	Proprietary	<Prtry>	[1..1]	

### 25.1.36 Code <Cd>

**Synonym(s):** :24B::CGEN//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.1.35 **Code**.*

**Definition:** Specifies the reason why the transaction was generated.

**Data Type:** Code

*One of the following **GeneratedReason2Code** values must be used:*

Code	Name	Definition
COLL	CollateralManagement	Transaction has been generated for collateral management purposes.
OTHR	Other	Other. See Narrative.

Code	Name	Definition
RODE	ReturnRefusedDumps	Relates to the return of financial instruments resulting from a rejected delivery without matching operation.
SPLI	SplitShaping	Transaction has been generated to enable settlement following a shortage of position.
THRD	ThirdParty	Transaction has been generated by a third party, for example, a central counterparty.
TRAN	Transformation	Transaction has been generated due to transformation following a corporate action.

### 25.1.37 Proprietary <Prtry>

**Synonym(s):** :24B::CGEN/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.1.35 Code.*

*Impacted by R3 in message definition BuyInNotificationV02, R13 in message definition NetPositionV02, R5 in message definition SecuritiesTransactionPendingReportV01, R8 in message definition SettlementObligationReportV02, R7 in message definition TradeLegNotificationCancellationV02, R7 in message definition TradeLegNotificationV02, R5 in message definition TradeLegStatementV02. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Specifies the reason why the transaction was generated.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.1.38</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.1.39</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.1.40</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 25.1.38 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 25.1.39 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

**25.1.40 SchemeName <SchmeNm>****Presence:** [0..1]**Definition:** Short textual description of the scheme.**Data Type:** Max35Text**Format:** maxLength: 35  
minLength: 1**25.1.41 AdditionalReasonInformation <AddtlRsnInf>****Synonym(s):** :70D::REAS (ISO 15022)**Presence:** [0..1]**Definition:** Provides additional reason information that cannot be provided in a structured field.**Data Type:** Max210Text**Format:** maxLength: 210  
minLength: 1**25.1.42 Repair <Rpr>****Synonym(s):** :25D::IPRC//REPR (ISO 15022)**Presence:** [1..1]*This message item is part of choice 25.1 InstructionProcessingStatus3Choice.***Definition:** Instruction/Request is accepted but in repair.**Type:** *This message item is composed of one of the following RepairStatus1Choice element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.1.43</a>	{Or	NoSpecifiedReason	<NoSpdfdRsn>	[1..1]	Code
<a href="#">25.1.44</a>	Or}	Reason	<Rsn>	[0..*]	

**25.1.43 NoSpecifiedReason <NoSpdfdRsn>****Synonym(s):** :24B: not present (ISO 15022)**Presence:** [1..1]*This message item is part of choice 25.1.42 Repair.***Definition:** Indicates that there is no reason available or to report.**Data Type:** Code*One of the following NoReasonCode values must be used:*

Code	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

**25.1.44 Reason <Rsn>****Synonym(s):** :24B: (ISO 15022)**Presence:** [0..\*]*This message item is part of choice 25.1.42 Repair.***Definition:** Specifies the reason of the RepairStatus.

**Type:** This message item is composed of the following **RepairReason1** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.1.45</a>		Code	<Cd>	[1..1]	
<a href="#">25.1.51</a>		AdditionalReasonInformation	<AddtlRsnInf>	[0..1]	Text

### 25.1.45 Code <Cd>

**Synonym(s):** :24B:REPR (ISO 15022)

**Presence:** [1..1]

**Definition:** Specifies the reason why the instruction/request has a rejected or repair status.

**Type:** This message item is composed of one of the following **RepairReason1Choice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.1.46</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">25.1.47</a>	Or}	Proprietary	<Prtry>	[1..1]	

### 25.1.46 Code <Cd>

**Synonym(s):** :24B::REPR//4!c (ISO 15022)

**Presence:** [1..1]

This message item is part of choice **25.1.45 Code**.

**Definition:** Specifies the reason why the instruction/request has a repair or rejection status.

**Data Type:** Code

One of the following **RepairReason4Code** values must be used:

Code	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.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
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.



Code	Name	Definition
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
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.
OTHR	Other	Other. See Narrative.
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.
SDUT	StampDuty	Required stamp duty information is missing.
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.

### 25.1.47 Proprietary <Prtry>

**Synonym(s):** :24B::REPR/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.1.45 Code.*

*Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Specifies the reason why the instruction/request has a repair or rejection status.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.1.48</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.1.49</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.1.50</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 25.1.48 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 25.1.49 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 25.1.50 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 25.1.51 AdditionalReasonInformation <AddtlRsnInf>

**Synonym(s):** :70D::REAS (ISO 15022)

**Presence:** [0..1]

**Definition:** Provides additional reason information that cannot be provided in a structured field.

**Data Type:** Max210Text

**Format:** maxLength: 210  
minLength: 1

### 25.1.52 PendingCancellation <PdgCxl>

**Synonym(s):** :25D::IPRC//CANP (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.1 **InstructionProcessingStatus3Choice**.*

**Definition:** A cancellation request from yourself for this instruction is pending waiting for further processing (only as an response to an SecuritiesTransactionStatusQuery). The pending status on the processing of a cancellation request must be provided using a SecuritiesTransactionCancellationRequestStatusAdvice.

**Type:** This message item is composed of one of the following **PendingStatus4Choice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.1.53</a>	{Or	NoSpecifiedReason	<NoSpdfdRsn>	[1..1]	Code
<a href="#">25.1.54</a>	Or}	Reason	<Rsn>	[0..*]	

### 25.1.53 NoSpecifiedReason <NoSpdfdRsn>

**Synonym(s):** :24B: not present (ISO 15022)

**Presence:** [1..1]

This message item is part of choice **25.1.52 PendingCancellation**.

**Definition:** Indicates that there is no reason available or to report.

**Data Type:** Code

One of the following **NoReasonCode** values must be used:

Code	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

### 25.1.54 Reason <Rsn>

**Synonym(s):** :24B: (ISO 15022)

**Presence:** [0..\*]

This message item is part of choice **25.1.52 PendingCancellation**.

**Definition:** Specifies the reason of the PendingStatus.

**Type:** This message item is composed of the following **PendingReason2** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.1.55</a>		Code	<Cd>	[1..1]	
<a href="#">25.1.61</a>		AdditionalReasonInformation	<AddtlRsnInf>	[0..1]	Text

### 25.1.55 Code <Cd>

**Synonym(s):** :24B::CANP (ISO 15022)

**Presence:** [1..1]

**Definition:** Specifies the reason why a cancellation request sent for the related instruction is pending.

**Type:** This message item is composed of one of the following **PendingReason2Choice** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.1.56</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">25.1.57</a>	Or}	Proprietary	<Prtry>	[1..1]	

### 25.1.56 Code <Cd>

**Synonym(s):** :24B::CANP//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.1.55 **Code**.*

**Definition:** Specifies the reason why the cancellation request is pending.

**Data Type:** Code

*One of the following **PendingReason6Code** values must be used:*

Code	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
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.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.

### 25.1.57 Proprietary <Prtry>

**Synonym(s):** :24B::CANP/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.1.55 **Code**.*

*Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Specifies the reason why the cancellation request is pending.

**Type:** *This message item is composed of the following **GenericIdentification20** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.1.58</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.1.59</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.1.60</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 25.1.58 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 25.1.59 Issuer <lssr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 25.1.60 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 25.1.61 AdditionalReasonInformation <AddtlRsnInf>

**Synonym(s):** :70D::REAS (ISO 15022)

**Presence:** [0..1]

**Definition:** Provides additional reason information that cannot be provided in a structured field.

**Data Type:** Max210Text

**Format:** maxLength: 210  
minLength: 1

### 25.1.62 ModificationRequested <ModReqd>

**Presence:** [1..1]

*This message item is part of choice 25.1 InstructionProcessingStatus3Choice.*

**Definition:** Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

**Type:** *This message item is composed of the following NoSpecifiedReason1 element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>25.1.63</u>		NoSpecifiedReason	<NoSpdfdRsn>	[1..1]	Code

### 25.1.63 NoSpecifiedReason <NoSpdfdRsn>

**Synonym(s):** :24B: not present (ISO 15022)

**Presence:** [1..1]

**Definition:** Indicates that there is no reason available or to report.

**Data Type:** Code

*One of the following NoReasonCode values must be used:*

Code	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

## 25.2 MatchingStatus2Choice

*MatchingStatus2Choice* is used in message definition *SecuritiesTransactionPendingReportV01* p.733, p.733, p.737, p.737.

**Definition:** Choice of format for the matching status.

**Type:** One of the following *MatchingStatus2Choice* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.2.0</a>	{Or	Matched	<Mtchd>	[1..1]	
<a href="#">25.2.1</a>		NoSpecifiedReason	<NoSpcfdRsn>	[1..1]	Code
<a href="#">25.2.2</a>	Or}	Unmatched	<Umtchd>	[1..1]	
<a href="#">25.2.3</a>		NoSpecifiedReason	<NoSpcfdRsn>	[1..1]	Code
<a href="#">25.2.4</a>	{Or}	Reason	<Rsn>	[0..*]	
<a href="#">25.2.5</a>		Code	<Cd>	[1..1]	
<a href="#">25.2.6</a>	{Or}	Code	<Cd>	[1..1]	Code
<a href="#">25.2.7</a>		Proprietary	<Prtry>	[1..1]	
<a href="#">25.2.8</a>	{Or}	Identification	<Id>	[1..1]	Text
<a href="#">25.2.9</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.2.10</a>	{Or}	SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">25.2.11</a>		AdditionalReasonInformation	<AddtlRsnInf>	[0..1]	Text
<a href="#">25.2.12</a>	{Or}	Proprietary	<Prtry>	[1..1]	
<a href="#">25.2.13</a>		ProprietaryStatus	<PrtrySts>	[1..1]	
<a href="#">25.2.14</a>	{Or}	Identification	<Id>	[1..1]	Text
<a href="#">25.2.15</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.2.16</a>	{Or}	SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">25.2.17</a>		ProprietaryReason	<PrtryRsn>	[0..*]	
<a href="#">25.2.18</a>	{Or}	Reason	<Rsn>	[0..1]	
<a href="#">25.2.19</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.2.20</a>	{Or}	Issuer	<Issr>	[1..1]	Text
<a href="#">25.2.21</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">25.2.22</a>	{Or}	AdditionalReasonInformation	<AddtlRsnInf>	[0..1]	Text

### 25.2.0 Matched <Mtchd>

**Synonym(s):** :25D::MTCH//MACH (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.2 MatchingStatus2Choice.*

**Definition:** Status is matched.

**Type:** This message item is composed of the following *NoSpecifiedReason1* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>25.2.1</u>		NoSpecifiedReason	<NoSpdfdRsn>	[1..1]	Code

### 25.2.1 NoSpecifiedReason <NoSpdfdRsn>

**Synonym(s):** :24B: not present (ISO 15022)

**Presence:** [1..1]

**Definition:** Indicates that there is no reason available or to report.

**Data Type:** Code

*One of the following NoReasonCode values must be used:*

Code	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

### 25.2.2 Unmatched <Umtchd>

**Synonym(s):** :25D::MTCH//NMAT (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.2 MatchingStatus2Choice.*

**Definition:** Status is unmatched.

**Type:** *This message item is composed of one of the following UnmatchedStatus1Choice element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>25.2.3</u>	{Or	NoSpecifiedReason	<NoSpdfdRsn>	[1..1]	Code
<u>25.2.4</u>	Or}	Reason	<Rsn>	[0..*]	

### 25.2.3 NoSpecifiedReason <NoSpdfdRsn>

**Synonym(s):** :24B: not present (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.2.2 Unmatched.*

**Definition:** Indicates that there is no reason available or to report.

**Data Type:** Code

*One of the following NoReasonCode values must be used:*

Code	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

### 25.2.4 Reason <Rsn>

**Synonym(s):** :24B: (ISO 15022)

**Presence:** [0..\*]

*This message item is part of choice 25.2.2 Unmatched.*

**Definition:** Specifies the reason of the UnmatchedStatus.

**Type:** *This message item is composed of the following UnmatchedReason1 element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.2.5</a>		Code	<Cd>	[1..1]	
<a href="#">25.2.11</a>		AdditionalReasonInformation	<AddtlRsnInf>	[0..1]	Text

### 25.2.5 Code <Cd>

**Synonym(s):** :24B::NMAT (ISO 15022)

**Presence:** [1..1]

**Definition:** Specifies the reason why the instruction has an unmatched status.

**Type:** This message item is composed of one of the following *UnmatchedReason1Choice* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.2.6</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">25.2.7</a>	Or}	Proprietary	<Prtry>	[1..1]	

### 25.2.6 Code <Cd>

**Synonym(s):** :24B::NMAT//4!c (ISO 15022)

**Presence:** [1..1]

This message item is part of choice [25.2.5 Code](#).

**Definition:** Specifies the reason why the instruction has an unmatched status.

**Data Type:** Code

One of the following *UnmatchedReason2Code* values must be used:

Code	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
DDAT	SettlementDate	Settlement date/time does not match.
DDEA	DealPrice	Deal price does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
DEPT	ReceivingDeliveringDepository	Depository does not match.
DMON	SettlementAmount	Settlement amount does not match
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs...



Code	Name	Definition
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
DTRD	TradeDate	Trade date does not match.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
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.
IIND	CommonReference	Common reference does not match.
INPS	PlaceOfSafekeeping	The place of safekeeping information does not allow matching to take place.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
MIME	MissingMarketSide	Missing market execution details.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
NMAS	NoMatchingStarted	Matching process has not yet started.
OTHR	Other	Other. See Narrative.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
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.
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field : 22F::SETR.)
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).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.

Code	Name	Definition
UNBR	UnmatchedMarketSide	Market side trade is unmatched.

## 25.2.7 Proprietary <Prtry>

**Synonym(s):** :24B::NMAT/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.2.5 [Code](#).*

*Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Specifies the reason why the instruction has an unmatched status.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.2.8</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.2.9</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.2.10</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

## 25.2.8 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

## 25.2.9 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 25.2.10 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 25.2.11 AdditionalReasonInformation <AddtlRsnInf>

**Synonym(s):** :70D::REAS (ISO 15022)

**Presence:** [0..1]

**Definition:** Provides additional reason information that cannot be provided in a structured field.

**Data Type:** Max210Text

**Format:** maxLength: 210  
minLength: 1

### 25.2.12 Proprietary <Prtry>

**Synonym(s):** :25D::MTCH/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.2 MatchingStatus2Choice.*

**Definition:** Proprietary status.

**Type:** This message item is composed of the following *ProprietaryStatusAndReason1* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.2.13</a>		ProprietaryStatus	<PrtrySts>	[1..1]	
<a href="#">25.2.17</a>		ProprietaryReason	<PrtryRsn>	[0..*]	

### 25.2.13 ProprietaryStatus <PrtrySts>

**Presence:** [1..1]

*Impacted by R3 in message definition **BuyInNotificationV02**, R13 in message definition **NetPositionV02**, R5 in message definition **SecuritiesTransactionPendingReportV01**, R8 in message definition **SettlementObligationReportV02**, R7 in message definition **TradeLegNotificationCancellationV02**, R7 in message definition **TradeLegNotificationV02**, R5 in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Proprietary identification of the status related to an instruction.

**Type:** This message item is composed of the following *GenericIdentification20* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.2.14</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.2.15</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.2.16</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 25.2.14 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 25.2.15 Issuer <lssr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 25.2.16 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 25.2.17 ProprietaryReason <PrtryRsn>

**Presence:** [0..\*]

*Impacted by **R11** in message definition **SecuritiesTransactionPendingReportV01**. Please refer to p.739 for additional information.*

**Definition:** Proprietary identification of the reason related to a proprietary status.

**Type:** This message item is composed of the following **ProprietaryReason1** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>25.2.18</u>		Reason	<Rsn>	[0..1]	
<u>25.2.22</u>		AdditionalReasonInformation	<AddtlRsnInf>	[0..1]	Text

**Rule(s):** AdditionalReasonInformationRule

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 25.2.18 Reason <Rsn>

**Synonym(s):** :24B: (ISO 15022)

**Presence:** [0..1]

*Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Proprietary identification of the reason related to a status.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.2.19</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.2.20</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.2.21</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 25.2.19 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 25.2.20 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 25.2.21 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 25.2.22 AdditionalReasonInformation <AddtlRsnInf>

**Synonym(s):** :70D::REAS (ISO 15022)

**Presence:** [0..1]

**Definition:** Provides additional information about the processed instruction.

**Data Type:** Max210Text

**Format:** maxLength: 210  
minLength: 1

## 25.3 ProprietaryStatusAndReason1

*ProprietaryStatusAndReason1* is used in message definition *SecuritiesTransactionPendingReportV01* p.733, p.737.

**Definition:** Provides the proprietary status and reason of an instruction or an instruction cancellation.

**Type:** The following *ProprietaryStatusAndReason1* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.3.0</a>		ProprietaryStatus	<PrtrySts>	[1..1]	
<a href="#">25.3.1</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.3.2</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.3.3</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">25.3.4</a>		ProprietaryReason	<PrtryRsn>	[0..*]	
<a href="#">25.3.5</a>		Reason	<Rsn>	[0..1]	
<a href="#">25.3.6</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.3.7</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.3.8</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">25.3.9</a>		AdditionalReasonInformation	<AddtlRsnInf>	[0..1]	Text

### 25.3.0 ProprietaryStatus <PrtrySts>

**Presence:** [1..1]

Impacted by **R3** in message definition *BuyInNotificationV02*, **R13** in message definition *NetPositionV02*, **R5** in message definition *SecuritiesTransactionPendingReportV01*, **R8** in message definition *SettlementObligationReportV02*, **R7** in message definition *TradeLegNotificationCancellationV02*, **R7** in message definition *TradeLegNotificationV02*, **R5** in message definition *TradeLegStatementV02*. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.

**Definition:** Proprietary identification of the status related to an instruction.

**Type:** This message item is composed of the following *GenericIdentification20* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.3.1</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.3.2</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.3.3</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

#### 25.3.1 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

#### 25.3.2 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 25.3.3 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 25.3.4 ProprietaryReason <PrtryRsn>

**Presence:** [0..\*]

*Impacted by **R11** in message definition **SecuritiesTransactionPendingReportV01**. Please refer to p.739 for additional information.*

**Definition:** Proprietary identification of the reason related to a proprietary status.

**Type:** This message item is composed of the following **ProprietaryReason1** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.3.5</a>		Reason	<Rsn>	[0..1]	
<a href="#">25.3.9</a>		AdditionalReasonInformation	<AddtlRsnInf>	[0..1]	Text

**Rule(s):** AdditionalReasonInformationRule

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 25.3.5 Reason <Rsn>

**Synonym(s):** :24B: (ISO 15022)

**Presence:** [0..1]

*Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Proprietary identification of the reason related to a status.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.3.6</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.3.7</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.3.8</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 25.3.6 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 25.3.7 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 25.3.8 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 25.3.9 AdditionalReasonInformation <AddtlRsnInf>

**Synonym(s):** :70D::REAS (ISO 15022)

**Presence:** [0..1]

**Definition:** Provides additional information about the processed instruction.

**Data Type:** Max210Text

**Format:** maxLength: 210  
minLength: 1

## 25.4 SettlementStatus2Choice

*SettlementStatus2Choice* is used in message definition *SecuritiesTransactionPendingReportV01* p.733, p.737.

**Definition:** Choice of format for the settlement status.

**Type:** One of the following *SettlementStatus2Choice* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>25.4.0</u>	{Or	Pending	<Pdg>	[1..1]	
<u>25.4.1</u>	{{Or	NoSpecifiedReason	<NoSpdfdRsn>	[1..1]	Code
<u>25.4.2</u>	Or}}	Reason	<Rsn>	[0..*]	
<u>25.4.3</u>		Code	<Cd>	[1..1]	
<u>25.4.4</u>	{{{Or	Code	<Cd>	[1..1]	Code



Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.4.5</a>	Or}}}	Proprietary	<Prtry>	[1..1]	
<a href="#">25.4.6</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.4.7</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.4.8</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">25.4.9</a>		AdditionalReasonInformation	<AddtlRsnInf>	[0..1]	Text
<a href="#">25.4.10</a>	Or	Failing	<Flng>	[1..1]	
<a href="#">25.4.11</a>	{{Or	NoSpecifiedReason	<NoSpctdRsn>	[1..1]	Code
<a href="#">25.4.12</a>	Or}}	Reason	<Rsn>	[0..*]	
<a href="#">25.4.13</a>		Code	<Cd>	[1..1]	
<a href="#">25.4.14</a>	{{{Or	Code	<Cd>	[1..1]	Code
<a href="#">25.4.15</a>	Or}}}	Proprietary	<Prtry>	[1..1]	
<a href="#">25.4.16</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.4.17</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.4.18</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">25.4.19</a>		AdditionalReasonInformation	<AddtlRsnInf>	[0..1]	Text
<a href="#">25.4.20</a>	Or}	Proprietary	<Prtry>	[1..1]	
<a href="#">25.4.21</a>		ProprietaryStatus	<PrtrySts>	[1..1]	
<a href="#">25.4.22</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.4.23</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.4.24</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">25.4.25</a>		ProprietaryReason	<PrtryRsn>	[0..*]	
<a href="#">25.4.26</a>		Reason	<Rsn>	[0..1]	
<a href="#">25.4.27</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.4.28</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.4.29</a>		SchemeName	<SchmeNm>	[0..1]	Text
<a href="#">25.4.30</a>		AdditionalReasonInformation	<AddtlRsnInf>	[0..1]	Text

**Rule(s):** PendingToFailingRule

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**25.4.0 Pending <Pdg>**

**Synonym(s):** :25D::SETT/PEND (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice **25.4 SettlementStatus2Choice**.*

**Definition:** Instruction is pending. Settlement at the instructed settlement date is still possible.

**Type:** *This message item is composed of one of the following **PendingStatus3Choice** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.4.1</a>	{Or	NoSpecifiedReason	<NoSpcfdRsn>	[1..1]	Code
<a href="#">25.4.2</a>	Or}	Reason	<Rsn>	[0..*]	

### 25.4.1 NoSpecifiedReason <NoSpcfdRsn>

**Synonym(s):** :24B: not present (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.4.0 **Pending**.*

**Definition:** Indicates that there is no reason available or to report.

**Data Type:** Code

*One of the following **NoReasonCode** values must be used:*

Code	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

### 25.4.2 Reason <Rsn>

**Synonym(s):** :24B: (ISO 15022)

**Presence:** [0..\*]

*This message item is part of choice 25.4.0 **Pending**.*

**Definition:** Specifies the reason of the PendingStatus.

**Type:** *This message item is composed of the following **PendingReason1** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.4.3</a>		Code	<Cd>	[1..1]	
<a href="#">25.4.9</a>		AdditionalReasonInformation	<AddtlRsnInf>	[0..1]	Text

### 25.4.3 Code <Cd>

**Synonym(s):** :24B::PEND (ISO 15022)

**Presence:** [1..1]

**Definition:** Specifies the reason why the instruction has a pending status.

**Type:** *This message item is composed of one of the following **PendingReason1Choice** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.4.4</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">25.4.5</a>	Or}	Proprietary	<Prtry>	[1..1]	

### 25.4.4 Code <Cd>

**Synonym(s):** :24B::PEND//4!c (ISO 15022)

**Presence:** [1..1]

This message item is part of choice **25.4.3 Code**.

**Definition:** Specifies the reason why the instruction has a pending status.

**Data Type:** Code

One of the following **PendingReason1Code** values must be used:

Code	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
CERT	WrongCertificatesNumbers	Certificate number error.
CHAS	EnquirySent	A chaser/enquiry has been sent.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
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.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.

Code	Name	Definition
DEPO	RefusedDepositForIssueOf DepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShare s	Counterparty has returned or refuses the securities.
DOCC	AwaitingDocumentsOrEndo rsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
DOCY	AwaitingDocumentsOrEndo rsementsFromYou	Awaiting documents or endorsements from you.
FLIM	MaximumForeignLimitReac hed	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
INCA	IncomeAdjustementRequire d	Financial instruments require income adjustment, for example, dividend or interest.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LIQU	InsufficientCentralBankLiqu idity	Central bank liquidity is insufficient.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MONY	InsufficientMoney	Insufficient money in your account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.

Code	Name	Definition
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
OTHR	Other	Other. See Narrative.
PART	TradeSettlesInPartials	Trade will settle in partials.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.

### 25.4.5 Proprietary <Prtry>

**Synonym(s):** :24B::PEND/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.4.3 Code.*

*Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Specifies the reason why the instruction has a pending status.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.4.6</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.4.7</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.4.8</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 25.4.6 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 25.4.7 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 25.4.8 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 25.4.9 AdditionalReasonInformation <AddtlRsnInf>

**Synonym(s):** :70D::REAS (ISO 15022)

**Presence:** [0..1]

**Definition:** Provides additional reason information that cannot be provided in a structured field.

**Data Type:** Max210Text

**Format:** maxLength: 210  
minLength: 1

### 25.4.10 Failing <Flng>

**Synonym(s):** :25D::SETT//PENF (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.4 **SettlementStatus2Choice**.*

**Definition:** Instruction is failing. Settlement at the instructed settlement date is no longer possible.

**Type:** *This message item is composed of one of the following **FailingStatus1Choice** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>25.4.11</u>	{Or	NoSpecifiedReason	<NoSpcfdRsn>	[1..1]	Code
<u>25.4.12</u>	Or}	Reason	<Rsn>	[0..*]	

### 25.4.11 NoSpecifiedReason <NoSpcfdRsn>

**Synonym(s):** :24B: not present (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.4.10 **Failing**.*

**Definition:** Indicates that there is no reason available or to report.

**Data Type:** Code

*One of the following **NoReasonCode** values must be used:*

Code	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

### 25.4.12 Reason <Rsn>

**Synonym(s):** :24B: (ISO 15022)

**Presence:** [0..\*]

*This message item is part of choice 25.4.10 **Failing**.*

**Definition:** Specifies the reason of the FailingStatus.

**Type:** *This message item is composed of the following **FailingReason1** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>25.4.13</u>		Code	<Cd>	[1..1]	
<u>25.4.19</u>		AdditionalReasonInformation	<AddtlRsnInf>	[0..1]	Text

### 25.4.13 Code <Cd>

**Synonym(s):** :24B::PENF (ISO 15022)

**Presence:** [1..1]

**Definition:** Specifies the reason why the instruction has a failing status.

**Type:** *This message item is composed of one of the following **FailingReason1Choice** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>25.4.14</u>	{Or	Code	<Cd>	[1..1]	Code
<u>25.4.15</u>	Or}	Proprietary	<Prtry>	[1..1]	

### 25.4.14 Code <Cd>

**Synonym(s):** :24B::PENF//4!c (ISO 15022)

**Presence:** [1..1]

This message item is part of choice **25.4.13 Code**.

**Definition:** Specifies the reason why the instruction has a failing settlement status.

**Data Type:** Code

One of the following **FailingReason1Code** values must be used:

Code	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
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).
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CERT	WrongCertificatesNumbers	Certificate number error.
CHAS	EnquirySent	A chaser/enquiry has been sent.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
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.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.



Code	Name	Definition
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
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.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.

Code	Name	Definition
MLAT	MoneySecuritiesTooLateFor Settlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
MONY	InsufficientMoney	Insufficient money in your account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
OBJT	UnderObjection	Financial instruments are stolen, in dispute, under objection etc.
OTHR	Other	Other. See Narrative.
PART	TradeSettlesInPartials	Trade will settle in partials.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.

### 25.4.15 Proprietary <Prtry>

**Synonym(s):** :24B::PENF/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.4.13 Code.*

Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.

**Definition:** Specifies the reason why the instruction has a failing settlement status.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.4.16</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.4.17</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.4.18</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

#### 25.4.16 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

#### 25.4.17 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 25.4.18 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 25.4.19 AdditionalReasonInformation <AddtlRsnInf>

**Synonym(s):** :70D::REAS (ISO 15022)

**Presence:** [0..1]

**Definition:** Provides additional reason information that cannot be provided in a structured field.

**Data Type:** Max210Text

**Format:** maxLength: 210  
minLength: 1

### 25.4.20 Proprietary <Prtry>

**Synonym(s):** :25D::SETT/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 25.4 SettlementStatus2Choice.*

**Definition:** Proprietary status.

**Type:** This message item is composed of the following *ProprietaryStatusAndReason1* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>25.4.21</u>		ProprietaryStatus	<PrtrySts>	[1..1]	
<u>25.4.25</u>		ProprietaryReason	<PrtryRsn>	[0..*]	

### 25.4.21 ProprietaryStatus <PrtrySts>

**Presence:** [1..1]

*Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Proprietary identification of the status related to an instruction.

**Type:** This message item is composed of the following *GenericIdentification20* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>25.4.22</u>		Identification	<Id>	[1..1]	Text
<u>25.4.23</u>		Issuer	<Issr>	[1..1]	Text
<u>25.4.24</u>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 25.4.22 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 25.4.23 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 25.4.24 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 25.4.25 ProprietaryReason <PrtryRsn>

**Presence:** [0..\*]

*Impacted by **R11** in message definition **SecuritiesTransactionPendingReportV01**. Please refer to p.739 for additional information.*

**Definition:** Proprietary identification of the reason related to a proprietary status.

**Type:** This message item is composed of the following **ProprietaryReason1** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.4.26</a>		Reason	<Rsn>	[0..1]	
<a href="#">25.4.30</a>		AdditionalReasonInformation	<AddtlRsnInf>	[0..1]	Text

**Rule(s):** AdditionalReasonInformationRule

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 25.4.26 Reason <Rsn>

**Synonym(s):** :24B: (ISO 15022)

**Presence:** [0..1]

*Impacted by **R3** in message definition **BuyInNotificationV02**, **R13** in message definition **NetPositionV02**, **R5** in message definition **SecuritiesTransactionPendingReportV01**, **R8** in message definition **SettlementObligationReportV02**, **R7** in message definition **TradeLegNotificationCancellationV02**, **R7** in message definition **TradeLegNotificationV02**, **R5** in message definition **TradeLegStatementV02**. Please refer to p.657, p.571, p.738, p.705, p.514, p.488, p.539 for additional information.*

**Definition:** Proprietary identification of the reason related to a status.

**Type:** This message item is composed of the following **GenericIdentification20** element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">25.4.27</a>		Identification	<Id>	[1..1]	Text
<a href="#">25.4.28</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">25.4.29</a>		SchemeName	<SchmeNm>	[0..1]	Text

**Rule(s):** CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 25.4.27 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 25.4.28 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 25.4.29 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 25.4.30 AdditionalReasonInformation <AddtlRsnInf>

**Synonym(s):** :70D::REAS (ISO 15022)

**Presence:** [0..1]

**Definition:** Provides additional information about the processed instruction.

**Data Type:** Max210Text

**Format:** maxLength: 210

minLength: 1

## 26 Tax

### 26.1 TaxInformation3 ☒

*TaxInformation3 is used in message definition **BankToCustomerAccountReportV02** p.23, message definition **BankToCustomerStatementV02** p.127.*

**Definition:** Details about tax paid, or to be paid, to the government in accordance with the law, including pre-defined parameters such as thresholds and type of account.

**Type:** The following **TaxInformation3** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>26.1.0</u>		Creditor	<Cdtr>	[0..1]	
<u>26.1.1</u>		TaxIdentification	<TaxId>	[0..1]	Text
<u>26.1.2</u>		RegistrationIdentification	<RegnId>	[0..1]	Text
<u>26.1.3</u>		TaxType	<TaxTp>	[0..1]	Text
<u>26.1.4</u>		Debtor	<Dbtr>	[0..1]	

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">26.1.5</a>		TaxIdentification	<TaxId>	[0..1]	Text
<a href="#">26.1.6</a>		RegistrationIdentification	<RegnId>	[0..1]	Text
<a href="#">26.1.7</a>		TaxType	<TaxTp>	[0..1]	Text
<a href="#">26.1.8</a>		Authorisation	<Authstn>	[0..1]	
<a href="#">26.1.9</a>		Title	<Titl>	[0..1]	Text
<a href="#">26.1.10</a>		Name	<Nm>	[0..1]	Text
<a href="#">26.1.11</a>		AdministrationZone	<AdmstnZn>	[0..1]	Text
<a href="#">26.1.12</a>		ReferenceNumber	<RefNb>	[0..1]	Text
<a href="#">26.1.13</a>		Method	<Mtd>	[0..1]	Text
<a href="#">26.1.14</a>		TotalTaxableBaseAmount	<TtlTaxblBaseAmt>	[0..1]	Amount
<a href="#">26.1.15</a>		TotalTaxAmount	<TtlTaxAmt>	[0..1]	Amount
<a href="#">26.1.16</a>		Date	<Dt>	[0..1]	DateTime
<a href="#">26.1.17</a>		SequenceNumber	<SeqNb>	[0..1]	Quantity
<a href="#">26.1.18</a>		Record	<Rcrd>	[0..*]	
<a href="#">26.1.19</a>		Type	<Tp>	[0..1]	Text
<a href="#">26.1.20</a>		Category	<Ctgy>	[0..1]	Text
<a href="#">26.1.21</a>		CategoryDetails	<CtgyDtls>	[0..1]	Text
<a href="#">26.1.22</a>		DebtorStatus	<DbtrSts>	[0..1]	Text
<a href="#">26.1.23</a>		CertificateIdentification	<CertId>	[0..1]	Text
<a href="#">26.1.24</a>		FormsCode	<FrmsCd>	[0..1]	Text
<a href="#">26.1.25</a>		Period	<Prd>	[0..1]	
<a href="#">26.1.26</a>		Year	<Yr>	[0..1]	DateTime
<a href="#">26.1.27</a>		Type	<Tp>	[0..1]	Code
<a href="#">26.1.28</a>		FromToDate	<FrToDt>	[0..1]	
<a href="#">26.1.29</a>		FromDate	<FrDt>	[1..1]	DateTime
<a href="#">26.1.30</a>		ToDate	<ToDt>	[1..1]	DateTime
<a href="#">26.1.31</a>		TaxAmount	<TaxAmt>	[0..1]	
<a href="#">26.1.32</a>		Rate	<Rate>	[0..1]	Rate
<a href="#">26.1.33</a>		TaxableBaseAmount	<TaxblBaseAmt>	[0..1]	Amount
<a href="#">26.1.34</a>		TotalAmount	<TtlAmt>	[0..1]	Amount
<a href="#">26.1.35</a>		Details	<Dtls>	[0..*]	
<a href="#">26.1.36</a>		Period	<Prd>	[0..1]	
<a href="#">26.1.37</a>		Year	<Yr>	[0..1]	DateTime
<a href="#">26.1.38</a>		Type	<Tp>	[0..1]	Code
<a href="#">26.1.39</a>		FromToDate	<FrToDt>	[0..1]	
<a href="#">26.1.40</a>		FromDate	<FrDt>	[1..1]	DateTime

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">26.1.41</a>		ToDate	<ToDt>	[1..1]	DateTime
<a href="#">26.1.42</a>		Amount	<Amt>	[1..1]	Amount
<a href="#">26.1.43</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text

## 26.1.0 Creditor <Cdtr>

**Presence:** [0..1]

**Definition:** Party on the credit side of the transaction to which the tax applies.

**Type:** This message item is composed of the following *TaxParty1* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">26.1.1</a>		TaxIdentification	<TaxId>	[0..1]	Text
<a href="#">26.1.2</a>		RegistrationIdentification	<RegnId>	[0..1]	Text
<a href="#">26.1.3</a>		TaxType	<TaxTp>	[0..1]	Text

### 26.1.1 TaxIdentification <TaxId>

**Presence:** [0..1]

**Definition:** Tax identification number of the creditor.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 26.1.2 RegistrationIdentification <RegnId>

**Presence:** [0..1]

**Definition:** Unique identification, as assigned by an organisation, to unambiguously identify a party.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 26.1.3 TaxType <TaxTp>

**Presence:** [0..1]

**Definition:** Type of tax payer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 26.1.4 Debtor <Dbtr>

**Presence:** [0..1]

**Definition:** Set of elements used to identify the party on the debit side of the transaction to which the tax applies.

**Type:** This message item is composed of the following *TaxParty2* element(s):



Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">26.1.5</a>		TaxIdentification	<TaxId>	[0..1]	Text
<a href="#">26.1.6</a>		RegistrationIdentification	<RegnId>	[0..1]	Text
<a href="#">26.1.7</a>		TaxType	<TaxTp>	[0..1]	Text
<a href="#">26.1.8</a>		Authorisation	<Authstn>	[0..1]	

### 26.1.5 TaxIdentification <TaxId>

**Presence:** [0..1]

**Definition:** Tax identification number of the debtor.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 26.1.6 RegistrationIdentification <RegnId>

**Presence:** [0..1]

**Definition:** Unique identification, as assigned by an organisation, to unambiguously identify a party.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 26.1.7 TaxType <TaxTp>

**Presence:** [0..1]

**Definition:** Type of tax payer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 26.1.8 Authorisation <Authstn>

**Presence:** [0..1]

**Definition:** Details of the authorised tax paying party.

**Type:** This message item is composed of the following *TaxAuthorisation1* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">26.1.9</a>		Title	<Titl>	[0..1]	Text
<a href="#">26.1.10</a>		Name	<Nm>	[0..1]	Text

### 26.1.9 Title <Titl>

**Presence:** [0..1]

**Definition:** Title or position of debtor or the debtor's authorised representative.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 26.1.10 Name <Nm>

**Presence:** [0..1]

**Definition:** Name of the debtor or the debtor's authorised representative.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

### 26.1.11 AdministrationZone <AdmstnZn>

**Presence:** [0..1]

**Definition:** Territorial part of a country to which the tax payment is related.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 26.1.12 ReferenceNumber <RefNb>

**Presence:** [0..1]

**Definition:** Tax reference information that is specific to a taxing agency.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

### 26.1.13 Method <Mtd>

**Presence:** [0..1]

**Definition:** Method used to indicate the underlying business or how the tax is paid.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 26.1.14 TotalTaxableBaseAmount <TtlTaxblBaseAmt>

**Presence:** [0..1]

Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R7** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R7** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R13** in message definition **BuyInNotificationV02**, **R11** in message definition **BuyInResponseV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R7** in message definition **DefaultFundContributionReportV02**, **R8** in message definition **DefaultFundContributionReportV02**, **R6** in message definition **InterestPaymentStatementV02**, **R7** in message definition **InterestPaymentStatementV02**, **R4** in message definition **MarginReportV02**, **R5** in message definition **MarginReportV02**, **R10** in message definition **NetPositionV02**, **R11** in message definition **NetPositionV02**, **R34** in message definition **SecuritiesTransactionPendingReportV01**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R11** in message definition **SettlementObligationReportV02**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R15** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R15** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**, **R13** in message definition **TradeLegStatementV02**. Please refer to p.25, p.25, p.129, p.129, p.684, p.684, p.658, p.658, p.671, p.671, p.345, p.393, p.452, p.642, p.642, p.430, p.430, p.600, p.600, p.571, p.571, p.743, p.743, p.706, p.706, p.514, p.515, p.488, p.489, p.540, p.540 for additional information.

**Definition:** Total amount of money on which the tax is based.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

## 26.1.15 TotalTaxAmount <TtlTaxAmt>

**Presence:** [0..1]

Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R7** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R7** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R13** in message definition **BuyInNotificationV02**, **R11** in message definition **BuyInResponseV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R7** in message definition **DefaultFundContributionReportV02**, **R8** in message definition **DefaultFundContributionReportV02**, **R6** in message definition **InterestPaymentStatementV02**, **R7** in message definition **InterestPaymentStatementV02**, **R4** in message definition **MarginReportV02**, **R5** in message definition **MarginReportV02**, **R10** in message definition **NetPositionV02**, **R11** in message definition **NetPositionV02**, **R34** in message definition **SecuritiesTransactionPendingReportV01**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R11** in message definition **SettlementObligationReportV02**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R15** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R15** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**, **R13** in message definition **TradeLegStatementV02**. Please refer to p.25, p.25, p.129, p.129, p.684, p.684, p.658, p.658, p.671, p.671, p.345, p.393, p.452, p.642, p.642, p.430, p.430, p.600, p.600, p.571, p.571, p.743, p.743, p.706, p.706, p.514, p.515, p.488, p.489, p.540, p.540 for additional information.

**Definition:** Total amount of money as result of the calculation of the tax.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

### 26.1.16 Date <Dt>

**Presence:** [0..1]

**Definition:** Date by which tax is due.

**Data Type:** ISODate

### 26.1.17 SequenceNumber <SeqNb>

**Presence:** [0..1]

**Definition:** Sequential number of the tax report.

**Data Type:** Number

**Format:** fractionDigits: 0  
totalDigits: 18

### 26.1.18 Record <Rcrd>

**Presence:** [0..\*]

**Definition:** Record of tax details.

**Type:** This message item is composed of the following *TaxRecord1* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">26.1.19</a>		Type	<Tp>	[0..1]	Text
<a href="#">26.1.20</a>		Category	<Ctgy>	[0..1]	Text
<a href="#">26.1.21</a>		CategoryDetails	<CtgyDtls>	[0..1]	Text
<a href="#">26.1.22</a>		DebtorStatus	<DbtrSts>	[0..1]	Text
<a href="#">26.1.23</a>		CertificateIdentification	<CertId>	[0..1]	Text
<a href="#">26.1.24</a>		FormsCode	<FrmsCd>	[0..1]	Text
<a href="#">26.1.25</a>		Period	<Prd>	[0..1]	
<a href="#">26.1.31</a>		TaxAmount	<TaxAmt>	[0..1]	
<a href="#">26.1.43</a>		AdditionalInformation	<AddtlInf>	[0..1]	Text

### 26.1.19 Type <Tp>

**Presence:** [0..1]

**Definition:** High level code to identify the type of tax details.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 26.1.20 Category <Ctgy>

**Presence:** [0..1]

**Definition:** Specifies the tax code as published by the tax authority.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 26.1.21 CategoryDetails <CtgyDtls>

**Presence:** [0..1]

**Definition:** Provides further details of the category tax code.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 26.1.22 DebtorStatus <DbtrSts>

**Presence:** [0..1]

**Definition:** Code provided by local authority to identify the status of the party that has drawn up the settlement document.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 26.1.23 CertificateIdentification <CertId>

**Presence:** [0..1]

**Definition:** Identification number of the tax report as assigned by the taxing authority.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 26.1.24 FormsCode <FrmsCd>

**Presence:** [0..1]

**Definition:** Identifies, in a coded form, on which template the tax report is to be provided.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 26.1.25 Period <Prd>

**Presence:** [0..1]

**Definition:** Set of elements used to provide details on the period of time related to the tax payment.

**Type:** *This message item is composed of the following **TaxPeriod1** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">26.1.26</a>		Year	<Yr>	[0..1]	DateTime
<a href="#">26.1.27</a>		Type	<Tp>	[0..1]	Code
<a href="#">26.1.28</a>		FromDate	<FrToDt>	[0..1]	

### 26.1.26 Year <Yr>

**Presence:** [0..1]

**Definition:** Year related to the tax payment.

**Data Type:** ISODate

### 26.1.27 Type <Tp>

**Presence:** [0..1]

**Definition:** Identification of the period related to the tax payment.

**Data Type:** Code

*When this message item is present, one of the following **TaxRecordPeriod1Code** values must be used:*

Code	Name	Definition
HLF1	FirstHalf	Tax is related to the first half of the period.
HLF2	SecondHalf	Tax is related to the second half of the period.
MM01	FirstMonth	Tax is related to the second month of the period.
MM02	SecondMonth	Tax is related to the first month of the period.
MM03	ThirdMonth	Tax is related to the third month of the period.
MM04	FourthMonth	Tax is related to the fourth month of the period.
MM05	FifthMonth	Tax is related to the fifth month of the period.
MM06	SixthMonth	Tax is related to the sixth month of the period.
MM07	SeventhMonth	Tax is related to the seventh month of the period.
MM08	EighthMonth	Tax is related to the eighth month of the period.
MM09	NinthMonth	Tax is related to the ninth month of the period.
MM10	TenthMonth	Tax is related to the tenth month of the period.
MM11	EleventhMonth	Tax is related to the eleventh month of the period.
MM12	TwelvethMonth	Tax is related to the twelveth month of the period.
QTR1	FirstQuarter	Tax is related to the first quarter of the period.
QTR2	SecondQuarter	Tax is related to the second quarter of the period.
QTR3	ThirdQuarter	Tax is related to the third quarter of the period.
QTR4	FourthQuarter	Tax is related to the forth quarter of the period.

### 26.1.28 FromToDate <FrToDt>

**Presence:** [0..1]

**Definition:** Range of time between a start date and an end date for which the tax report is provided.

**Type:** *This message item is composed of the following **DatePeriodDetails** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">26.1.29</a>		FromDate	<FrDt>	[1..1]	DateTime
<a href="#">26.1.30</a>		ToDate	<ToDt>	[1..1]	DateTime

### 26.1.29 FromDate <FrDt>

**Presence:** [1..1]

**Definition:** Start date of the range.

**Data Type:** ISODate

### 26.1.30 ToDate <ToDt>

**Presence:** [1..1]

**Definition:** End date of the range.

**Data Type:** ISODate

### 26.1.31 TaxAmount <TaxAmt>

**Presence:** [0..1]

**Definition:** Set of elements used to provide information on the amount of the tax record.

**Type:** This message item is composed of the following *TaxAmount1* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">26.1.32</a>		Rate	<Rate>	[0..1]	Rate
<a href="#">26.1.33</a>		TaxableBaseAmount	<TaxblBaseAmt>	[0..1]	Amount
<a href="#">26.1.34</a>		TotalAmount	<TtlAmt>	[0..1]	Amount
<a href="#">26.1.35</a>		Details	<Dtls>	[0..*]	

### 26.1.32 Rate <Rate>

**Presence:** [0..1]

**Definition:** Rate used to calculate the tax.

**Data Type:** PercentageRate

**Format:** fractionDigits: 10  
totalDigits: 11

### 26.1.33 TaxableBaseAmount <TaxblBaseAmt>

**Presence:** [0..1]

Impacted by **R4** in message definition *BankToCustomerAccountReportV02*, **R7** in message definition *BankToCustomerAccountReportV02*, **R4** in message definition *BankToCustomerStatementV02*, **R7** in message definition *BankToCustomerStatementV02*, **R2** in message definition *BuyInConfirmationV02*, **R4** in message definition *BuyInConfirmationV02*, **R10** in message definition *BuyInNotificationV02*, **R13** in message definition *BuyInNotificationV02*, **R11** in message definition *BuyInResponseV02*, **R8** in message definition *BuyInResponseV02*, **R11** in message definition *CollateralProposalV02*, **R12** in message definition *CollateralSubstitutionRequestV02*, **R11** in message definition *CollateralValuationReportV01*, **R7** in message definition *DefaultFundContributionReportV02*, **R8** in message definition *DefaultFundContributionReportV02*, **R6** in message definition *InterestPaymentStatementV02*, **R7** in message definition *InterestPaymentStatementV02*, **R4** in message definition *MarginReportV02*, **R5** in message definition *MarginReportV02*, **R10** in message definition *NetPositionV02*, **R11** in message definition *NetPositionV02*, **R34** in message definition *SecuritiesTransactionPendingReportV01*, **R35** in message definition *SecuritiesTransactionPendingReportV01*, **R11** in message definition *SettlementObligationReportV02*, **R12** in message definition *SettlementObligationReportV02*, **R14** in message definition *TradeLegNotificationCancellationV02*, **R15** in message definition *TradeLegNotificationCancellationV02*, **R14** in message definition *TradeLegNotificationV02*, **R15** in message definition *TradeLegNotificationV02*, **R12** in message definition *TradeLegStatementV02*, **R13** in message definition *TradeLegStatementV02*. Please refer to p.25, p.25, p.129, p.129, p.684, p.684, p.658, p.658, p.671, p.671, p.345, p.393, p.452, p.642, p.642, p.430, p.430, p.600, p.600, p.571, p.571, p.743, p.743, p.706, p.706, p.514, p.515, p.488, p.489, p.540, p.540 for additional information.

**Definition:** Amount of money on which the tax is based.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency** (**Ccy**) which is typed by **ActiveOrHistoricCurrencyCode**.



**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

**26.1.34 TotalAmount <TtlAmt>****Presence:** [0..1]

Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R7** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R7** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R13** in message definition **BuyInNotificationV02**, **R11** in message definition **BuyInResponseV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R7** in message definition **DefaultFundContributionReportV02**, **R8** in message definition **DefaultFundContributionReportV02**, **R6** in message definition **InterestPaymentStatementV02**, **R7** in message definition **InterestPaymentStatementV02**, **R4** in message definition **MarginReportV02**, **R5** in message definition **MarginReportV02**, **R10** in message definition **NetPositionV02**, **R11** in message definition **NetPositionV02**, **R34** in message definition **SecuritiesTransactionPendingReportV01**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R11** in message definition **SettlementObligationReportV02**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R15** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R15** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**, **R13** in message definition **TradeLegStatementV02**. Please refer to p.25, p.25, p.129, p.129, p.684, p.684, p.658, p.658, p.671, p.671, p.345, p.393, p.452, p.642, p.642, p.430, p.430, p.600, p.600, p.571, p.571, p.743, p.743, p.706, p.706, p.514, p.515, p.488, p.489, p.540, p.540 for additional information.

**Definition:** Total amount that is the result of the calculation of the tax for the record.**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

**26.1.35 Details <Dtls>****Presence:** [0..\*]**Definition:** Set of elements used to provide details on the tax period and amount.**Type:** *This message item is composed of the following **TaxRecordDetails1** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">26.1.36</a>		Period	<Prd>	[0..1]	
<a href="#">26.1.42</a>		Amount	<Amt>	[1..1]	Amount

**26.1.36 Period <Prd>****Presence:** [0..1]**Definition:** Set of elements used to provide details on the period of time related to the tax payment.**Type:** *This message item is composed of the following **TaxPeriod1** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">26.1.37</a>		Year	<Yr>	[0..1]	DateTime
<a href="#">26.1.38</a>		Type	<Tp>	[0..1]	Code
<a href="#">26.1.39</a>		FromToDate	<FrToDt>	[0..1]	

**26.1.37 Year <Yr>****Presence:** [0..1]**Definition:** Year related to the tax payment.**Data Type:** ISODate**26.1.38 Type <Tp>****Presence:** [0..1]**Definition:** Identification of the period related to the tax payment.**Data Type:** Code*When this message item is present, one of the following **TaxRecordPeriod1Code** values must be used:*

Code	Name	Definition
HLF1	FirstHalf	Tax is related to the first half of the period.
HLF2	SecondHalf	Tax is related to the second half of the period.
MM01	FirstMonth	Tax is related to the second month of the period.
MM02	SecondMonth	Tax is related to the first month of the period.
MM03	ThirdMonth	Tax is related to the third month of the period.
MM04	FourthMonth	Tax is related to the fourth month of the period.
MM05	FifthMonth	Tax is related to the fifth month of the period.
MM06	SixthMonth	Tax is related to the sixth month of the period.
MM07	SeventhMonth	Tax is related to the seventh month of the period.
MM08	EighthMonth	Tax is related to the eighth month of the period.
MM09	NinthMonth	Tax is related to the ninth month of the period.
MM10	TenthMonth	Tax is related to the tenth month of the period.
MM11	EleventhMonth	Tax is related to the eleventh month of the period.
MM12	TwelvethMonth	Tax is related to the twelveth month of the period.
QTR1	FirstQuarter	Tax is related to the first quarter of the period.
QTR2	SecondQuarter	Tax is related to the second quarter of the period.
QTR3	ThirdQuarter	Tax is related to the third quarter of the period.
QTR4	FourthQuarter	Tax is related to the forth quarter of the period.

### 26.1.39 FromToDate <FrToDt>

**Presence:** [0..1]

**Definition:** Range of time between a start date and an end date for which the tax report is provided.

**Type:** *This message item is composed of the following **DatePeriodDetails** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">26.1.40</a>		FromDate	<FrDt>	[1..1]	DateTime
<a href="#">26.1.41</a>		ToDate	<ToDt>	[1..1]	DateTime

### 26.1.40 FromDate <FrDt>

**Presence:** [1..1]

**Definition:** Start date of the range.

**Data Type:** ISODate

### 26.1.41 ToDate <ToDt>

**Presence:** [1..1]

**Definition:** End date of the range.

**Data Type:** ISODate

## 26.1.42 Amount <Amt>

**Presence:** [1..1]

Impacted by **R4** in message definition **BankToCustomerAccountReportV02**, **R7** in message definition **BankToCustomerAccountReportV02**, **R4** in message definition **BankToCustomerStatementV02**, **R7** in message definition **BankToCustomerStatementV02**, **R2** in message definition **BuyInConfirmationV02**, **R4** in message definition **BuyInConfirmationV02**, **R10** in message definition **BuyInNotificationV02**, **R13** in message definition **BuyInNotificationV02**, **R11** in message definition **BuyInResponseV02**, **R8** in message definition **BuyInResponseV02**, **R11** in message definition **CollateralProposalV02**, **R12** in message definition **CollateralSubstitutionRequestV02**, **R11** in message definition **CollateralValuationReportV01**, **R7** in message definition **DefaultFundContributionReportV02**, **R8** in message definition **DefaultFundContributionReportV02**, **R6** in message definition **InterestPaymentStatementV02**, **R7** in message definition **InterestPaymentStatementV02**, **R4** in message definition **MarginReportV02**, **R5** in message definition **MarginReportV02**, **R10** in message definition **NetPositionV02**, **R11** in message definition **NetPositionV02**, **R34** in message definition **SecuritiesTransactionPendingReportV01**, **R35** in message definition **SecuritiesTransactionPendingReportV01**, **R11** in message definition **SettlementObligationReportV02**, **R12** in message definition **SettlementObligationReportV02**, **R14** in message definition **TradeLegNotificationCancellationV02**, **R15** in message definition **TradeLegNotificationCancellationV02**, **R14** in message definition **TradeLegNotificationV02**, **R15** in message definition **TradeLegNotificationV02**, **R12** in message definition **TradeLegStatementV02**, **R13** in message definition **TradeLegStatementV02**. Please refer to p.25, p.25, p.129, p.129, p.684, p.684, p.658, p.658, p.671, p.671, p.345, p.393, p.452, p.642, p.642, p.430, p.430, p.600, p.600, p.571, p.571, p.743, p.743, p.706, p.706, p.514, p.515, p.488, p.489, p.540, p.540 for additional information.

**Definition:** Underlying tax amount related to the specified period.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by **ActiveOrHistoricCurrencyCode**.

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount ☒

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

(Fatal) Error Code: Sw.Stds.D00007

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency ☒

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

(Fatal) Error Code: Sw.Stds.D00006

## 26.1.43 AdditionalInformation <AddtlInf>

**Presence:** [0..1]

**Definition:** Further details of the tax record.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

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Message Definition TradeLegNotificationV02 486

Message Definition TradeLegNotificationCancellationV02 512

Message Definition TradeLegStatementV02 537

Message Definition NetPositionV02 568, 568, 568

Message Definition MarginReportV02 596, 597, 598, 599

Message Definition DefaultFundContributionReportV02 641

Message Definition BuyInConfirmationV02 682, 682, 683, 683

## CreditLine: &lt;CdtLine&gt;

Message Definition BankToCustomerAccountReportV02 14

Message Definition BankToCustomerStatementV02 118

## CreditNoteAmount: &lt;CdtNoteAmt&gt;

Message Definition BankToCustomerAccountReportV02 21

Message Definition BankToCustomerStatementV02 125

## Creditor: &lt;Cdtr&gt;

1173

Message Definition BankToCustomerAccountReportV02 20

Message Definition BankToCustomerStatementV02 124

## CreditorAccount: &lt;CdtrAcct&gt;

Message Definition BankToCustomerAccountReportV02 20

Message Definition BankToCustomerStatementV02 124

## CreditorAgent: &lt;CdtrAgt&gt;

Message Definition BankToCustomerAccountReportV02 20

Message Definition BankToCustomerStatementV02 124

## CreditorReferenceInformation: &lt;CdtrRefInf&gt;

Message Definition BankToCustomerAccountReportV02 22

Message Definition BankToCustomerStatementV02 126

## CSDTransactionIdentification: &lt;CSDTxId&gt;

Message Definition BuyInNotificationV02 655

Message Definition BuyInResponseV02 669

Message Definition BuyInConfirmationV02 683

## Currency: &lt;Ccy&gt;

817, 821, 1105

CurrencyExchange: <CcyXchg>

854, 854, 855, 855, 855

CurrencyHaircut: <CcyHrcut>

Message Definition CollateralValuationReportV01 450

## D

Date: <Dt>

882, 882, 904, 922, 948, 948, 950, 950, 953, 1091, 1118, 1174

Message Definition BankToCustomerAccountReportV02 15, 15, 16, 16, 19, 22

Message Definition BankToCustomerStatementV02 119, 119, 120, 120, 123, 126

Message Definition TradeLegNotificationV02 486

Message Definition TradeLegNotificationCancellationV02 512

Message Definition TradeLegStatementV02 537

Message Definition NetPositionV02 568, 569

Message Definition BuyInNotificationV02 655

Message Definition BuyInConfirmationV02 682

Message Definition SettlementObligationReportV02 702, 702

DateAndPlaceOfBirth: <DtAndPlcOfBirth>

822, 1046

DateCode: <DtCd>

882, 882, 948, 950

Message Definition TradeLegNotificationV02 486

Message Definition TradeLegNotificationCancellationV02 512

Message Definition TradeLegStatementV02 537

Message Definition NetPositionV02 568, 569

Message Definition BuyInNotificationV02 655

Message Definition SettlementObligationReportV02 702, 702

DateTime: <DtTm>

904, 922, 948, 950, 953, 1091, 1118

DayCountBasis: <DayCntBsis>

Message Definition CollateralValuationReportV01 450

DealPrice: <DealPric>

Message Definition BankToCustomerAccountReportV02 23

Message Definition BankToCustomerStatementV02 127

Message Definition TradeLegNotificationV02 486

Message Definition TradeLegNotificationCancellationV02 512

Message Definition TradeLegStatementV02 537

Message Definition NetPositionV02 569

Message Definition BuyInNotificationV02 656

Message Definition BuyInResponseV02 669

Message Definition BuyInConfirmationV02 683

Debtor: <Dbtr>

1173

Message Definition BankToCustomerAccountReportV02 20

Message Definition BankToCustomerStatementV02 124

DebtorAccount: <DbtrAcct>

Message Definition BankToCustomerAccountReportV02 20

Message Definition BankToCustomerStatementV02 124

DebtorAgent: <DbtrAgt>

Message Definition BankToCustomerAccountReportV02 20

Message Definition BankToCustomerStatementV02 124

DebtorStatus: <DbtrSts>

1174

DeclarationDetails: <Dclrtndtls>

1081

DefaultFundAccount: <DfltFndAcct>

Message Definition DefaultFundContributionReportV02 640

DefaultFundAmount: <DfltFndAmt>

Message Definition MarginCallRequestV02 229

DefaultFundCalculation: <DfltFndClctn>

Message Definition DefaultFundContributionReportV02 640

DeficitAmount: <DfcitAmt>

Message Definition MarginReportV02 596, 597, 598

Deliver: <Dlvr>

Message Definition CollateralProposalV02 340, 341, 342

DeliveringAgent: <DlvrgAgt>

Message Definition BankToCustomerAccountReportV02 20

Message Definition BankToCustomerStatementV02 124

DeliveringParties: <DlvrgPties>

Message Definition TradeLegNotificationV02 485

Message Definition TradeLegNotificationCancellationV02 511

Message Definition TradeLegStatementV02 538

DeliveringSettlementParties: <DlvrgSttlmPties>

Message Definition SettlementObligationReportV02 702, 703

Message Definition SecuritiesTransactionPendingReportV01 734, 736

DeliverMarginAmount: <DlvrMrgnAmt>

Message Definition MarginCallRequestV02 228, 228, 228, 229, 229, 229

Delivery: <Dlvry>

Message Definition MarginCallRequestV02 230, 230, 231, 231, 231, 231

## DeliveryAccount: &lt;DlvryAcct&gt;

- Message Definition TradeLegNotificationV02 484
- Message Definition TradeLegNotificationCancellationV02 510
- Message Definition TradeLegStatementV02 537
- Message Definition NetPositionV02 568
- Message Definition BuyInNotificationV02 655
- Message Definition BuyInResponseV02 669
- Message Definition BuyInConfirmationV02 683
- Message Definition SettlementObligationReportV02 702

## Department: &lt;Dept&gt;

- 821, 823, 823, 957, 957, 1045, 1099

## DepositAmount: &lt;DpstAmt&gt;

- 896

## Depository: &lt;Dpstry&gt;

- Message Definition TradeLegNotificationV02 485, 485, 486
- Message Definition TradeLegNotificationCancellationV02 511, 511, 512
- Message Definition TradeLegStatementV02 538, 538, 538
- Message Definition NetPositionV02 568
- Message Definition BuyInNotificationV02 656
- Message Definition BuyInResponseV02 669
- Message Definition BuyInConfirmationV02 682, 683
- Message Definition SettlementObligationReportV02 702, 702, 703, 703
- Message Definition SecuritiesTransactionPendingReportV01 734, 734, 736, 736

## DepositType: &lt;DpstTp&gt;

- 896

## DerivativeRelatedTrade: &lt;DerivRltdTrad&gt;

- Message Definition TradeLegNotificationV02 486
- Message Definition TradeLegNotificationCancellationV02 512
- Message Definition TradeLegStatementV02 537
- Message Definition NetPositionV02 569

## Description: &lt;Desc&gt;

- 882, 954, 972, 980, 983, 985, 1110, 1118
- Message Definition MarginCallResponseV02 286
- Message Definition SettlementObligationReportV02 703

## Details: &lt;Dtls&gt;

- 1174

## DiscountAppliedAmount: &lt;DscntApldAmt&gt;

- Message Definition BankToCustomerAccountReportV02 21
- Message Definition BankToCustomerStatementV02 125

## DisputeNotificationIdentification: &lt;DsptNtfctnId&gt;

- Message Definition CollateralManagementCancellationRequestV02 320

## Domain: &lt;Domn&gt;

Message Definition BankToCustomerAccountReportV02 15, 16, 19, 23

Message Definition BankToCustomerStatementV02 119, 120, 123, 127

Domestic: <Dmst>

954

DuePayableAmount: <DuePyblAmt>

Message Definition BankToCustomerAccountReportV02 21

Message Definition BankToCustomerStatementV02 125

DueToPartyA: <DueToPtyA>

Message Definition MarginCallRequestV02 229, 230, 230, 230

DueToPartyB: <DueToPtyB>

Message Definition MarginCallRequestV02 230, 230, 230, 230

## E

EffectivePrincipalAmount: <FctvPrncplAmt>

Message Definition InterestPaymentStatementV02 428

EffectiveRate: <FctvRate>

Message Definition InterestPaymentStatementV02 429

ElectronicSequenceNumber: <ElctrncSeqNb>

Message Definition BankToCustomerAccountReportV02 14

Message Definition BankToCustomerStatementV02 118

EmailAddress: <EmailAdr>

822, 1046, 1091

EndDate: <EndDt>

Message Definition BankToCustomerAccountReportV02 22

Message Definition BankToCustomerStatementV02 126

EndToEndIdentification: <EndToEndId>

Message Definition BankToCustomerAccountReportV02 18

Message Definition BankToCustomerStatementV02 122

Entry: <Ntry>

Message Definition BankToCustomerAccountReportV02 16

Message Definition BankToCustomerStatementV02 120

EntryDetails: <NtryDtls>

Message Definition BankToCustomerAccountReportV02 18

Message Definition BankToCustomerStatementV02 122

EntryReference: <NtryRef>

Message Definition BankToCustomerAccountReportV02 16

Message Definition BankToCustomerStatementV02 120

Envelope: <Envlp>

1034

EqualAmount: <EQAmt>

1105

ExcessAmount: <XcssAmt>

Message Definition MarginReportV02 596, 597, 598

ExchangeRate: <XchgRate>

854, 855, 855, 855, 855, 874, 883, 896

Message Definition CollateralValuationReportV01 450

ExpectedBuyInDate: <XpctdBuyInDt>

Message Definition BuyInNotificationV02 655

ExpectedCollateralDetails: <XpctdCollDtls>

Message Definition MarginCallRequestV02 230, 231

ExpectedCollateralDueToA: <XpctdCollDueToA>

Message Definition MarginCallRequestV02 231

ExpectedCollateralDueToB: <XpctdCollDueToB>

Message Definition MarginCallRequestV02 230

ExpectedSettlementDate: <XpctdSttlmDt>

Message Definition SecuritiesTransactionPendingReportV01 734, 736

ExpectedValueDate: <XpctdValDt>

Message Definition SecuritiesTransactionPendingReportV01 734, 736

ExpiryDate: <XpryDt>

882

ExposedAmountPartyA: <XpsdAmtPtyA>

Message Definition MarginCallRequestV02 226, 227

Message Definition MarginCallResponseV02 282, 284

Message Definition CollateralValuationReportV01 448

ExposedAmountPartyB: <XpsdAmtPtyB>

Message Definition MarginCallRequestV02 226, 227

Message Definition MarginCallResponseV02 283, 284

Message Definition CollateralValuationReportV01 448

ExposureAmount: <XpsrAmt>

Message Definition MarginReportV02 597

ExposureConvention: <XpsrCnvtntn>

Message Definition MarginCallRequestV02 226, 227

Message Definition MarginCallResponseV02 283, 284

ExposureType: <XpsrTp>

904, 922

Message Definition CollateralValuationReportV01 448

Extension: <Xtnsn>

Message Definition SecuritiesTransactionPendingReportV01 735, 737

ExtensionContents: (User Defined)  
993

ExtensionEnvelope: <XtnsnEnvlp>  
993

## F

FaceAmount: <FaceAmt>  
1114, 1115, 1116, 1116, 1118

Failing: <Fln>  
1160

FailsHaircut: <FlsHrcut>  
Message Definition MarginReportV02 599

Family: <Fmly>  
Message Definition BankToCustomerAccountReportV02 16, 17, 19, 23  
Message Definition BankToCustomerStatementV02 120, 121, 123, 127

FaxNumber: <FaxNb>  
822, 1046, 1091

Fees: <Fees>  
Message Definition BuyInConfirmationV02 682, 683

FeesAndCommissions: <FeesAndComssns>  
Message Definition CollateralValuationReportV01 450

FinancialInstitutionIdentification: <FinInstnId>  
823, 957

FinancialInstrumentIdentification: <FinInstrmId>  
Message Definition BankToCustomerAccountReportV02 23  
Message Definition BankToCustomerStatementV02 127  
Message Definition TradeLegNotificationV02 486  
Message Definition TradeLegNotificationCancellationV02 512  
Message Definition TradeLegStatementV02 537  
Message Definition NetPositionV02 568  
Message Definition MarginReportV02 597, 598  
Message Definition BuyInNotificationV02 656  
Message Definition BuyInResponseV02 669  
Message Definition BuyInConfirmationV02 683  
Message Definition SettlementObligationReportV02 702  
Message Definition SecuritiesTransactionPendingReportV01 734, 736

ForecastIndicator: <FcstInd>

Message Definition BankToCustomerAccountReportV02 15

Message Definition BankToCustomerStatementV02 119

ForeignExchangeDetails: <FXDtls>

874

FormsCode: <FrmsCd>

1174

Frequency: <Frqcy>

Message Definition InterestPaymentStatementV02 428

Message Definition CollateralValuationReportV01 447

Message Definition TradeLegStatementV02 536

Message Definition NetPositionV02 567

Message Definition MarginReportV02 595

Message Definition DefaultFundContributionReportV02 640

Message Definition SecuritiesTransactionPendingReportV01 732

FromAmount: <FrAmt>

1104, 1105

FromDate: <FrDt>

953, 1174, 1174

FromDateTime: <FrDtTm>

947

FromToAmount: <FrToAmt>

1105

FromToDate: <FrToDt>

1174, 1174

Message Definition BankToCustomerAccountReportV02 14, 14, 18, 20

Message Definition BankToCustomerStatementV02 118, 118, 122, 124

## G

Generated: <Gnrtd>

1129

GivenName: <GvnNm>

1091

GroupHeader: <GrpHdr>

Message Definition BankToCustomerAccountReportV02 13

Message Definition BankToCustomerStatementV02 117

GuaranteeAmount: <GrntAmt>

882

GuaranteedTrade: <GrntedTrad>



Message Definition TradeLegNotificationV02 485  
Message Definition TradeLegNotificationCancellationV02 511  
Message Definition TradeLegStatementV02 538

## H

Haircut: <Hrcut>  
883, 896, 1118

HeldByPartyA: <HeldByPtyA>  
941

HeldByPartyB: <HeldByPtyB>  
941

HoldIndicator: <HldInd>  
997

## I

IBAN: <IBAN>  
816, 821, 852

Identification: <Id>  
816, 817, 821, 822, 822, 822, 823, 823, 847, 847, 849, 850, 850, 852, 852, 882, 882, 882, 900, 902, 903, 903, 903, 920, 921, 921, 921, 922, 922, 948, 950, 954, 954, 957, 957, 967, 968, 968, 980, 980, 983, 983, 985, 985, 988, 988, 988, 988, 994, 997, 997, 997, 997, 997, 998, 998, 998, 998, 998, 998, 999, 999, 999, 999, 1025, 1025, 1035, 1037, 1038, 1043, 1046, 1046, 1046, 1057, 1066, 1068, 1073, 1073, 1073, 1074, 1081, 1081, 1081, 1082, 1090, 1091, 1091, 1110, 1118, 1128, 1128, 1129, 1129, 1129, 1129, 1149, 1149, 1149, 1157, 1157, 1160, 1160, 1160, 1160  
Message Definition BankToCustomerAccountReportV02 14, 17, 19, 23  
Message Definition BankToCustomerStatementV02 118, 121, 123, 127  
Message Definition MarginCallResponseV02 286  
Message Definition CollateralManagementCancellationRequestV02 321  
Message Definition InterestPaymentStatementV02 427  
Message Definition CollateralValuationReportV01 448  
Message Definition MarginReportV02 597, 599  
Message Definition SettlementObligationReportV02 703  
Message Definition SecuritiesTransactionPendingReportV01 732, 732

IdentificationSource: <IdSrc>  
954

IdentificationType: <IdTp>  
1081

Included: <Incl>  
1104, 1105, 1105, 1105  
Message Definition BankToCustomerAccountReportV02 14  
Message Definition BankToCustomerStatementV02 118

- IncreaseCoverageAmount: <IncrCvrgAmt>  
Message Definition DefaultFundContributionReportV02 641, 641
- IndependentAmountPartyA: <IndpdntAmtPtyA>  
Message Definition MarginCallRequestV02 226, 227  
Message Definition MarginCallResponseV02 283, 284
- IndependentAmountPartyB: <IndpdntAmtPtyB>  
Message Definition MarginCallRequestV02 226, 227  
Message Definition MarginCallResponseV02 283, 284
- Indicator: <Ind>  
997, 998, 999, 999, 999
- InferredMatchingStatus: <IfrrdMtchgSts>  
Message Definition SecuritiesTransactionPendingReportV01 733, 737
- InitialMargin: <InitlMrgn>  
Message Definition MarginReportV02 598
- InitialPositionAmount: <InitlPosAmt>  
Message Definition NetPositionV02 568
- InitialQuantity: <InitlQty>  
Message Definition BuyInResponseV02 669
- InitiatingParty: <InitgPty>  
Message Definition BankToCustomerAccountReportV02 20  
Message Definition BankToCustomerStatementV02 124
- InstructedAmount: <InstdAmt>  
854
- InstructionIdentification: <InstrId>  
Message Definition BankToCustomerAccountReportV02 18  
Message Definition BankToCustomerStatementV02 122
- InstructionProcessingStatus: <InstrPrcgSts>  
Message Definition SecuritiesTransactionPendingReportV01 733, 737
- IntendedSettlementDate: <IntnddSttlmDt>  
Message Definition BuyInNotificationV02 656  
Message Definition BuyInResponseV02 669  
Message Definition BuyInConfirmationV02 683  
Message Definition SettlementObligationReportV02 702
- InterbankSettlementDate: <IntrBkSttlmDt>  
Message Definition BankToCustomerAccountReportV02 22  
Message Definition BankToCustomerStatementV02 126
- Interest: <Intrst>  
Message Definition BankToCustomerAccountReportV02 14, 17, 19

Message Definition BankToCustomerStatementV02 118, 121, 123

InterestCalculationDetails: <IntrstClctnDtls>

Message Definition InterestPaymentStatementV02 428

InterestPaymentRequestIdentification: <IntrstPmtReqId>

Message Definition CollateralManagementCancellationRequestV02 320

Message Definition InterestPaymentStatementV02 428

InterestPaymentResponseIdentification: <IntrstPmtRspnId>

Message Definition CollateralManagementCancellationRequestV02 320

InterestPaymentStatementIdentification: <IntrstPmtStmtId>

Message Definition CollateralManagementCancellationRequestV02 320

InterestPeriod: <IntrstPrd>

Message Definition InterestPaymentStatementV02 428

InterestRate: <IntrstRate>

Message Definition InterestPaymentStatementV02 429

IntermediaryAgent1: <IntrmyAgt1>

Message Definition BankToCustomerAccountReportV02 20

Message Definition BankToCustomerStatementV02 124

IntermediaryAgent2: <IntrmyAgt2>

Message Definition BankToCustomerAccountReportV02 20

Message Definition BankToCustomerStatementV02 124

IntermediaryAgent3: <IntrmyAgt3>

Message Definition BankToCustomerAccountReportV02 20

Message Definition BankToCustomerStatementV02 124

InTransitToPartyA: <InTrnstToPtyA>

941

InTransitToPartyB: <InTrnstToPtyB>

941

Invoicee: <Invcee>

Message Definition BankToCustomerAccountReportV02 22

Message Definition BankToCustomerStatementV02 126

Invoicer: <Invr>

Message Definition BankToCustomerAccountReportV02 22

Message Definition BankToCustomerStatementV02 126

ISIN: <ISIN>

954, 1110, 1118

Message Definition BankToCustomerAccountReportV02 23

Message Definition BankToCustomerStatementV02 127

IssueDate: <IsseDt>

882

Issuer: <Issr>

817, 821, 822, 822, 823, 847, 850, 852, 882, 882, 882, 882, 900, 902, 903, 903, 903, 920, 921, 921, 921, 922, 948, 950, 957, 967, 968, 968, 980, 983, 985, 988, 994, 997, 997, 997, 997, 997, 998, 998, 998, 998, 998, 998, 999, 999, 999, 999, 1025, 1025, 1035, 1037, 1038, 1043, 1046, 1046, 1057, 1066, 1073, 1074, 1081, 1081, 1090, 1128, 1128, 1129, 1129, 1129, 1129, 1149, 1149, 1149, 1157, 1157, 1160, 1160, 1160, 1160

Message Definition BankToCustomerAccountReportV02 16, 17, 19, 21, 22, 23

Message Definition BankToCustomerStatementV02 120, 121, 123, 125, 126, 127

Message Definition MarginCallResponseV02 286

Message Definition CollateralManagementCancellationRequestV02 321

Message Definition MarginReportV02 597, 599

Message Definition SettlementObligationReportV02 703

IssuingAgent: <IssgAgt>

Message Definition BankToCustomerAccountReportV02 20

Message Definition BankToCustomerStatementV02 124

## L

LastPageIndicator: <LastPgInd>

996

LateDeliveryDate: <LateDlvryDt>

Message Definition SecuritiesTransactionPendingReportV01 734, 736

LegalRestrictions: <LglRstrctns>

999

LegalSequenceNumber: <LglSeqNb>

Message Definition BankToCustomerAccountReportV02 14

Message Definition BankToCustomerStatementV02 118

LetterOfCreditAmount: <LtrOfCdtAmt>

882

LetterOfGuarantee: <LtrOfGrnt>

999

Long: <Lng>

995

## M

MandateIdentification: <MndtId>

Message Definition BankToCustomerAccountReportV02 18

Message Definition BankToCustomerStatementV02 122

MarginAccount: <MrgnAcct>

Message Definition TradeLegStatementV02 537

Message Definition MarginReportV02 597

MarginCalculation: <MrgnClctn>

Message Definition MarginReportV02 597

MarginCalculationSummary: <MrgnClctnSummry>

Message Definition MarginReportV02 597

MarginCallAmount: <MrgnCallAmt>

Message Definition MarginCallRequestV02 230

MarginCallRequestIdentification: <MrgnCallReqId>

Message Definition MarginCallResponseV02 285, 285, 285, 285, 285, 286

Message Definition CollateralManagementCancellationRequestV02 320

Message Definition CollateralProposalV02 340, 340, 340, 341, 341, 341, 342, 342

MarginCallResponseIdentification: <MrgnCallRspnId>

Message Definition CollateralManagementCancellationRequestV02 320

Message Definition CollateralProposalV02 340, 340, 340, 341, 341, 341, 342, 342

MarginCallResult: <MrgnCallRslt>

Message Definition MarginCallRequestV02 229, 229

MarginCallResultDetails: <MrgnCallRsltDtls>

Message Definition MarginCallRequestV02 229

MarginDetails: <MrgnDtls>

Message Definition MarginCallRequestV02 226, 227

Message Definition MarginCallResponseV02 283, 284

MarginDetailsDueToA: <MrgnDtlsDueToA>

Message Definition MarginCallRequestV02 226

Message Definition MarginCallResponseV02 282

MarginDetailsDueToB: <MrgnDtlsDueToB>

Message Definition MarginCallRequestV02 227

Message Definition MarginCallResponseV02 283

MarginProduct: <MrgnPdct>

Message Definition MarginReportV02 596

MarginRequirement: <MrgnRqrmnt>

Message Definition MarginCallRequestV02 228, 229

MarginResult: <MrgnRslt>

Message Definition MarginReportV02 596, 597, 598

MarginTerms: <MrgnTerms>

Message Definition MarginCallRequestV02 226, 227

Message Definition MarginCallResponseV02 283, 284

MarginTypeAmount: <MrgnTpAmt>

Message Definition MarginReportV02 598

MarketClientSide: <MktClntSd>  
998

MarketIdentifierCode: <MktIdrCd>  
980, 983, 985

MarketInfrastructureTransactionIdentification: <MktInfrstrctrTxId>  
Message Definition SecuritiesTransactionPendingReportV01 733, 735

MarketValue: <MktVal>  
883, 1118  
Message Definition MarginReportV02 596, 597, 598  
Message Definition DefaultFundContributionReportV02 641

MarketValueAmount: <MktValAmt>  
Message Definition CollateralValuationReportV01 450

MarkToMarketFails: <MrkToMktFls>  
Message Definition MarginReportV02 599

MarkToMarketGross: <MrkToMktGrss>  
Message Definition MarginReportV02 599

MarkToMarketNetted: <MrkToMktNetd>  
Message Definition MarginReportV02 599

Matched: <Mtchd>  
1149

MatchingStatus: <MtchgSts>  
Message Definition SecuritiesTransactionPendingReportV01 733, 737

MaturityDate: <MtrtyDt>  
896, 1118

MemberIdentification: <MmbId>  
823, 957

MessageIdentification: <MsgId>  
Message Definition BankToCustomerAccountReportV02 13, 17, 18, 18  
Message Definition BankToCustomerStatementV02 117, 121, 122, 122

MessageNameIdentification: <MsgNmId>  
Message Definition BankToCustomerAccountReportV02 17  
Message Definition BankToCustomerStatementV02 121

MessageOriginator: <MsgOrgtr>  
Message Definition SecuritiesTransactionPendingReportV01 737

MessagePagination: <MsgPgntn>

Message Definition BankToCustomerAccountReportV02 13

Message Definition BankToCustomerStatementV02 117

MessageRecipient: <MsgRcpt>

Message Definition BankToCustomerAccountReportV02 13

Message Definition BankToCustomerStatementV02 117

Message Definition SecuritiesTransactionPendingReportV01 737

Method: <Mtd>

1174

MinimumRequirementDeposit: <MinRqrmntDpst>

Message Definition MarginReportV02 596, 597, 598

MinimumTransferAmount: <MinTrfAmt>

969

Message Definition MarginCallRequestV02 226, 227

Message Definition MarginCallResponseV02 283, 284

Message Definition CollateralValuationReportV01 449

MobileNumber: <MobNb>

822, 1046, 1091

ModificationRequested: <ModReqd>

1129

MovementAmount: <MvmntAmt>

Message Definition InterestPaymentStatementV02 429

MovementDetails: <MvmntDtls>

Message Definition CollateralProposalV02 340, 341, 342

## N

Name: <Nm>

817, 821, 821, 822, 823, 823, 847, 849, 850, 883, 902, 903, 903, 903, 920, 921, 921, 922, 922, 957, 957, 1038, 1045, 1046, 1057, 1061, 1068, 1073, 1074, 1081, 1082, 1090, 1091, 1091, 1174

Message Definition BankToCustomerAccountReportV02 21

Message Definition BankToCustomerStatementV02 125

Message Definition CollateralValuationReportV01 448

NameAndAddress: <NmAndAdr>

882, 902, 903, 903, 903, 920, 921, 921, 922, 1038, 1057, 1061, 1068, 1073, 1081, 1090

NamePrefix: <NmPrfx>

822, 1046, 1091

NetExcessDeficit: <NetXcssDfcit>

Message Definition CollateralValuationReportV01 448

NetExcessDeficitIndicator: <NetXcssDfcitInd>

Message Definition CollateralValuationReportV01 448

- NetExcessOrDeficit: <NetXcssOrDfcit>  
Message Definition DefaultFundContributionReportV02 641
- NetOpenPosition: <NetOpnPos>  
972
- NetPositionAmount: <NetPosAmt>  
Message Definition NetPositionV02 568
- NetPositionIdentification: <NetPosId>  
Message Definition NetPositionV02 567  
Message Definition SettlementObligationReportV02 703
- NetPositionPrice: <NetPosPric>  
Message Definition SettlementObligationReportV02 703
- NetPositionReport: <NetPosRpt>  
Message Definition NetPositionV02 568
- NetQuantity: <NetQty>  
Message Definition NetPositionV02 568
- NettingEligibility: <NetgElgblty>  
999
- NonClearingMember: <NonClrMmb>  
Message Definition TradeLegNotificationV02 485  
Message Definition TradeLegNotificationCancellationV02 511  
Message Definition TradeLegStatementV02 537, 537  
Message Definition NetPositionV02 568  
Message Definition MarginReportV02 597  
Message Definition DefaultFundContributionReportV02 641  
Message Definition BuyInNotificationV02 656  
Message Definition BuyInResponseV02 669  
Message Definition BuyInConfirmationV02 683  
Message Definition SettlementObligationReportV02 702
- NonGuaranteedTrade: <NonGrntedTrad>  
Message Definition TradeLegNotificationV02 485  
Message Definition TradeLegNotificationCancellationV02 511  
Message Definition TradeLegStatementV02 538
- NoSpecifiedReason: <NoSpctdRsn>  
1128, 1128, 1128, 1128, 1129, 1129, 1129, 1129, 1149, 1149, 1159, 1160
- NotEqualAmount: <NEQAmt>  
1105
- NotificationDetails: <NtfctnDtls>  
Message Definition BuyInNotificationV02 655



## Number: &lt;Nb&gt;

Message Definition BankToCustomerAccountReportV02 21, 24  
Message Definition BankToCustomerStatementV02 125, 128

## NumberOfDays: &lt;NbOfDays&gt;

Message Definition BankToCustomerAccountReportV02 15, 16, 16, 19  
Message Definition BankToCustomerStatementV02 119, 120, 120, 123  
Message Definition InterestPaymentStatementV02 429  
Message Definition BuyInResponseV02 669

## NumberOfDaysAccrued: &lt;NbOfDaysAcrd&gt;

Message Definition CollateralValuationReportV01 449

## NumberOfEntries: &lt;NbOfNtries&gt;

Message Definition BankToCustomerAccountReportV02 15, 15, 15, 15  
Message Definition BankToCustomerStatementV02 119, 119, 119, 119

## NumberOfTransactions: &lt;NbOfTx&gt;

Message Definition BankToCustomerAccountReportV02 18  
Message Definition BankToCustomerStatementV02 122

## O

## Obligation: &lt;Oblgtn&gt;

Message Definition MarginCallRequestV02 225  
Message Definition MarginCallResponseV02 282  
Message Definition CollateralManagementCancellationRequestV02 320  
Message Definition CollateralManagementCancellationStatusV02 331  
Message Definition CollateralProposalV02 339  
Message Definition CollateralProposalResponseV02 377

## ObligationType: &lt;OblgtnTp&gt;

Message Definition SettlementObligationReportV02 703

## OrganisationIdentification: &lt;OrgId&gt;

822, 1046

## OriginalAndCurrentFace: &lt;OrgnlAndCurFace&gt;

1116

## OriginalBankTransactionCode: &lt;OrgnlBkTxCd&gt;

Message Definition BankToCustomerAccountReportV02 23  
Message Definition BankToCustomerStatementV02 127

## OriginalCurrencyAmount: &lt;OrgnlCcyAmt&gt;

Message Definition MarginReportV02 597, 598, 598, 599, 599, 599, 599, 599

## OriginalCurrencyAndOrderedAmount: &lt;OrgnlCcyAndOrdrdAmt&gt;

874, 879

## OriginalSettlementObligation: &lt;OrgnlSttlmOblgtn&gt;

Message Definition BuyInNotificationV02 655

Message Definition BuyInConfirmationV02 683

OriginalSettlementObligationDetails: <OrgnlSttlmOblgtnDtls>

Message Definition BuyInResponseV02 669

Originator: <Orgtr>

Message Definition BankToCustomerAccountReportV02 23

Message Definition BankToCustomerStatementV02 127

Other: <Othr>

817, 821, 822, 822, 823, 852, 957, 1046, 1046, 1046, 1104

OtherAmount: <OthrAmt>

972

OtherCollateral: <OthrColl>

Message Definition CollateralProposalV02 340, 340, 340, 341, 341, 342, 342, 342, 343

Message Definition CollateralSubstitutionRequestV02 390, 391

OtherCollateralDetails: <OthrCollDtls>

Message Definition CollateralValuationReportV01 450

OtherIdentification: <OthrId>

954, 1110, 1118

OtherMargin: <OthrMrgn>

Message Definition MarginReportV02 599

OtherTypeOfCollateral: <OthrTpOfColl>

882

Owner: <Ownr>

821

## P

PageNumber: <PgNb>

996

Pagination: <Pgntn>

Message Definition InterestPaymentStatementV02 428

Message Definition CollateralValuationReportV01 447

Message Definition TradeLegStatementV02 536

Message Definition NetPositionV02 567

Message Definition MarginReportV02 595

Message Definition SettlementObligationReportV02 701

Message Definition SecuritiesTransactionPendingReportV01 732

PartialSettlementIndicator: <PrtlSttlmInd>

999

Party: <Pty>

Message Definition BankToCustomerAccountReportV02 17, 19, 20

Message Definition BankToCustomerStatementV02 121, 123, 124

Party1: <Pty1>

Message Definition TradeLegNotificationV02 485, 485

Message Definition TradeLegNotificationCancellationV02 511, 511

Message Definition TradeLegStatementV02 538, 538

Message Definition SettlementObligationReportV02 702, 702, 703, 704

Message Definition SecuritiesTransactionPendingReportV01 734, 734, 736, 736

Party2: <Pty2>

Message Definition TradeLegNotificationV02 485, 485

Message Definition TradeLegNotificationCancellationV02 511, 511

Message Definition TradeLegStatementV02 538, 538

Message Definition SettlementObligationReportV02 702, 702, 703, 704

Message Definition SecuritiesTransactionPendingReportV01 734, 735, 736, 736

Party3: <Pty3>

Message Definition SecuritiesTransactionPendingReportV01 734, 735, 736, 737

Party4: <Pty4>

Message Definition SecuritiesTransactionPendingReportV01 734, 735, 736, 737

Party5: <Pty5>

Message Definition SecuritiesTransactionPendingReportV01 734, 735, 736, 737

PartyA: <PtyA>

902, 920

Message Definition CollateralSubstitutionRequestV02 389

Message Definition CollateralSubstitutionResponseV02 408

Message Definition CollateralSubstitutionConfirmationV02 419

Message Definition InterestPaymentStatementV02 427

Message Definition CollateralValuationReportV01 447

PartyB: <PtyB>

903, 921

Message Definition CollateralSubstitutionRequestV02 390

Message Definition CollateralSubstitutionResponseV02 408

Message Definition CollateralSubstitutionConfirmationV02 419

Message Definition InterestPaymentStatementV02 427

Message Definition CollateralValuationReportV01 448

PartyContactDetails: <PtyCtctDtls>

1081

PartyIdentification: <PtyId>

1090

Payment: <Pmt>

Message Definition SettlementObligationReportV02 702, 703

Message Definition SecuritiesTransactionPendingReportV01 733, 735

PaymentInformationIdentification: <PmtInfId>  
    Message Definition BankToCustomerAccountReportV02 18, 18  
    Message Definition BankToCustomerStatementV02 122, 122

Pending: <Pdg>  
    1159

PendingCancellation: <PdgCxl>  
    1129

PendingProcessing: <PdgPrcg>  
    1128

Percentage: <Pctg>  
    1104

Period: <Prd>  
    1174, 1174

PhoneNumber: <PhneNb>  
    822, 1046, 1091

PlaceAndName: <PlcAndNm>  
    993, 1034

PlaceOfClearing: <PlcOfClr>  
    Message Definition SecuritiesTransactionPendingReportV01 734

PlaceOfListing: <PlcOfListg>  
    Message Definition TradeLegNotificationV02 486  
    Message Definition TradeLegNotificationCancellationV02 512  
    Message Definition TradeLegStatementV02 537  
    Message Definition NetPositionV02 569

PlaceOfTrade: <PlcOfTrad>  
    Message Definition TradeLegNotificationV02 486  
    Message Definition TradeLegNotificationCancellationV02 512  
    Message Definition TradeLegStatementV02 537  
    Message Definition NetPositionV02 568, 569  
    Message Definition SettlementObligationReportV02 702  
    Message Definition SecuritiesTransactionPendingReportV01 734, 736

PoolIdentification: <PoolId>  
    Message Definition SecuritiesTransactionPendingReportV01 733, 735

PostalAddress: <PstlAdr>  
    821, 823, 823, 957, 957, 1045

PostCode: <PstCd>  
    822, 823, 823, 957, 958, 1038, 1045, 1061, 1068, 1073, 1099

PostCodeIdentification: <PstCdId>

883, 902, 903, 903, 920, 921, 921, 922, 1057, 1081, 1090

PostHaircutValue: <PstHrcutVal>

Message Definition MarginReportV02 596, 597, 598

Message Definition DefaultFundContributionReportV02 641

PostingAmount: <PstngAmt>

Message Definition SecuritiesTransactionPendingReportV01 734, 736

PostingQuantity: <PstngQty>

Message Definition SecuritiesTransactionPendingReportV01 734, 736

PreHaircutCollateralValue: <PreHrcutCollVal>

Message Definition CollateralValuationReportV01 449

PreviousCollateralValue: <PrvsCollVal>

Message Definition CollateralValuationReportV01 449

PreviousExposureValue: <PrvsXpsrVal>

Message Definition CollateralValuationReportV01 449

Price: <Pric>

1118

Message Definition BankToCustomerAccountReportV02 23

Message Definition BankToCustomerStatementV02 127

Message Definition BuyInConfirmationV02 682

PrincipalAmount: <PrncplAmt>

Message Definition InterestPaymentStatementV02 429

PriorAgreedToPartyA: <PrrAgrdToPtyA>

941

PriorAgreedToPartyB: <PrrAgrdToPtyB>

941

PrivateIdentification: <PrvtId>

822, 1046

ProcessingDate: <PrcgDt>

1091

ProcessingIdentification: <PrcgId>

1068, 1074, 1091

ProposalDetails: <PrpslDtls>

Message Definition CollateralProposalV02 339

ProposalResponse: <PrpslRspn>

Message Definition CollateralProposalResponseV02 377

ProposalType: <PrpslTp>

# Message Definition CollateralProposalV02 339

## Proprietary: <Prtry>

817, 817, 821, 821, 822, 822, 823, 823, 852, 852, 882, 882, 922, 948, 950, 954, 957, 957, 980, 983, 985, 988, 994, 997, 997, 997, 997, 998, 998, 998, 998, 998, 998, 999, 999, 999, 999, 999, 1025, 1025, 1035, 1037, 1046, 1046, 1081, 1091, 1110, 1118, 1128, 1128, 1128, 1129, 1129, 1129, 1149, 1149, 1160, 1160, 1160  
 Message Definition BankToCustomerAccountReportV02 14, 14, 14, 14, 16, 17, 17, 17, 18, 18, 19, 19, 20, 20, 20, 21, 21, 22, 22, 23, 23, 23, 23, 23, 24  
 Message Definition BankToCustomerStatementV02 118, 118, 118, 118, 120, 121, 121, 121, 122, 122, 123, 123, 124, 124, 124, 125, 125, 126, 126, 127, 127, 127, 127, 127, 128  
 Message Definition MarginCallResponseV02 286  
 Message Definition CollateralManagementCancellationRequestV02 321  
 Message Definition CollateralValuationReportV01 448  
 Message Definition TradeLegNotificationV02 486  
 Message Definition TradeLegNotificationCancellationV02 512  
 Message Definition TradeLegStatementV02 537  
 Message Definition NetPositionV02 569, 569  
 Message Definition MarginReportV02 596, 599  
 Message Definition BuyInNotificationV02 655  
 Message Definition SettlementObligationReportV02 702, 703  
 Message Definition SecuritiesTransactionPendingReportV01 733, 737

## ProprietaryAmount: <PrtryAmt>

855

## ProprietaryIdentification: <PrtryId>

882, 900, 902, 902, 903, 903, 920, 921, 921, 921, 1038, 1043, 1057, 1066, 1073, 1081, 1090

## ProprietaryReason: <PrtryRsn>

1149, 1157, 1160

## ProprietaryStatus: <PrtrySts>

1149, 1157, 1160

## ProvinceOfBirth: <PrvcOfBirth>

822, 1046

## Purpose: <Purp>

Message Definition BankToCustomerAccountReportV02 21  
 Message Definition BankToCustomerStatementV02 125

## **Q**

## Quantity: <Qty>

1115, 1118  
 Message Definition BankToCustomerAccountReportV02 23, 23  
 Message Definition BankToCustomerStatementV02 127, 127  
 Message Definition BuyInNotificationV02 656  
 Message Definition BuyInResponseV02 669  
 Message Definition BuyInConfirmationV02 683  
 Message Definition SettlementObligationReportV02 702, 703

QueryReference: <QryRef>

Message Definition SecuritiesTransactionPendingReportV01 732

QuotationDate: <QtnDt>

854, 855, 855, 855, 855

QuotedCurrency: <QtdCcy>

874

## R

Rate: <Rate>

1102, 1118, 1174

Message Definition BankToCustomerAccountReportV02 14, 17, 17, 18, 19, 19, 20

Message Definition BankToCustomerStatementV02 118, 121, 121, 122, 123, 123, 124

Reason: <Rsn>

1128, 1128, 1128, 1129, 1129, 1129, 1149, 1149, 1157, 1159, 1160, 1160

Message Definition BankToCustomerAccountReportV02 14, 18, 20, 22, 23

Message Definition BankToCustomerStatementV02 118, 122, 124, 126, 127

ReceivingAgent: <RcvgAgt>

Message Definition BankToCustomerAccountReportV02 20

Message Definition BankToCustomerStatementV02 124

ReceivingParties: <RcvgPties>

Message Definition TradeLegNotificationV02 485

Message Definition TradeLegNotificationCancellationV02 511

Message Definition TradeLegStatementV02 538

ReceivingSettlementParties: <RcvgSttlmPties>

Message Definition SettlementObligationReportV02 702, 703

Message Definition SecuritiesTransactionPendingReportV01 734, 736

Record: <Rcrd>

1174

Reference: <Ref>

Message Definition BankToCustomerAccountReportV02 18, 22

Message Definition BankToCustomerStatementV02 122, 126

Message Definition CollateralManagementCancellationRequestV02 320

Message Definition CollateralManagementCancellationStatusV02 331

ReferenceDetails: <RefDtls>

Message Definition CollateralSubstitutionRequestV02 390, 391

ReferenceNumber: <RefNb>

1174

References: <Refs>

Message Definition BankToCustomerAccountReportV02 18

Message Definition BankToCustomerStatementV02 122

Message Definition SettlementObligationReportV02 703

ReferredDocumentAmount: <RfrdDocAmt>

Message Definition BankToCustomerAccountReportV02 21

Message Definition BankToCustomerStatementV02 125

ReferredDocumentInformation: <RfrdDocInf>

Message Definition BankToCustomerAccountReportV02 21

Message Definition BankToCustomerStatementV02 125

Registration: <Regn>

997

RegistrationDetails: <RegnDtls>

1082

RegistrationIdentification: <RegnId>

1173, 1174

RejectedAmount: <RjctdAmt>

Message Definition CollateralSubstitutionResponseV02 409

RejectedReason: <RjctdRsn>

Message Definition CollateralManagementCancellationStatusV02 332

RejectionDetails: <RjctnDtls>

Message Definition CollateralManagementCancellationStatusV02 332

RejectionInformation: <RjctnInf>

Message Definition CollateralProposalResponseV02 377, 377, 378

RejectionReason: <RjctnRsn>

Message Definition CollateralProposalResponseV02 377, 377, 378

Message Definition CollateralSubstitutionResponseV02 409

RejectionReasonInformation: <RjctnRsnInf>

Message Definition CollateralSubstitutionResponseV02 409

RelatedAccount: <RltdAcct>

Message Definition BankToCustomerAccountReportV02 14

Message Definition BankToCustomerStatementV02 118

RelatedAgents: <RltdAgts>

Message Definition BankToCustomerAccountReportV02 20

Message Definition BankToCustomerStatementV02 124

RelatedDate: <RltdDt>

Message Definition BankToCustomerAccountReportV02 21

Message Definition BankToCustomerStatementV02 125

RelatedDates: <RltdDts>

Message Definition BankToCustomerAccountReportV02 22



Message Definition BankToCustomerStatementV02 126

RelatedParties: <RltdPties>

Message Definition BankToCustomerAccountReportV02 20

Message Definition BankToCustomerStatementV02 124

RelatedPrice: <RltdPric>

Message Definition BankToCustomerAccountReportV02 22

Message Definition BankToCustomerStatementV02 126

RelatedQuantities: <RltdQties>

Message Definition BankToCustomerAccountReportV02 23

Message Definition BankToCustomerStatementV02 127

RelatedRemittanceInformation: <RltdRmtInf>

Message Definition BankToCustomerAccountReportV02 21

Message Definition BankToCustomerStatementV02 125

RelatedSettlementObligationIdentification: <RltdSttlmOblgtnId>

Message Definition SettlementObligationReportV02 703

RemainingAmountToBeSettled: <RmngAmtToBeSttld>

Message Definition BuyInNotificationV02 656

Message Definition BuyInResponseV02 669

Message Definition BuyInConfirmationV02 683

RemainingQuantityToBeSettled: <RmngQtyToBeSttld>

Message Definition BuyInNotificationV02 656

Message Definition BuyInResponseV02 669

Message Definition BuyInConfirmationV02 683

RemittanceIdentification: <RmtId>

Message Definition BankToCustomerAccountReportV02 21

Message Definition BankToCustomerStatementV02 125

RemittanceInformation: <RmtInf>

Message Definition BankToCustomerAccountReportV02 21

Message Definition BankToCustomerStatementV02 125

RemittanceLocationElectronicAddress: <RmtLctnElctnrcAdr>

Message Definition BankToCustomerAccountReportV02 21

Message Definition BankToCustomerStatementV02 125

RemittanceLocationMethod: <RmtLctnMtd>

Message Definition BankToCustomerAccountReportV02 21

Message Definition BankToCustomerStatementV02 125

RemittanceLocationPostalAddress: <RmtLctnPstlAdr>

Message Definition BankToCustomerAccountReportV02 21

Message Definition BankToCustomerStatementV02 125

RemittedAmount: <RmtdAmt>

Message Definition BankToCustomerAccountReportV02 22  
 Message Definition BankToCustomerStatementV02 126

Repair: <Rpr>  
 1129

Report: <Rpt>  
 Message Definition BankToCustomerAccountReportV02 14

ReportCurrency: <RptCcy>  
 Message Definition CollateralValuationReportV01 447  
 Message Definition MarginReportV02 595  
 Message Definition DefaultFundContributionReportV02 640

ReportDateAndTime: <RptDtAndTm>  
 Message Definition CollateralValuationReportV01 447  
 Message Definition NetPositionV02 567  
 Message Definition MarginReportV02 595  
 Message Definition DefaultFundContributionReportV02 640  
 Message Definition SettlementObligationReportV02 701

ReportDetails: <RptDtls>  
 Message Definition MarginReportV02 596  
 Message Definition DefaultFundContributionReportV02 640  
 Message Definition SettlementObligationReportV02 702

ReportedCurrencyAndAmount: <RptdCcyAndAmt>  
 Message Definition CollateralValuationReportV01 450

ReportIdentification: <RptId>  
 Message Definition CollateralValuationReportV01 447  
 Message Definition MarginReportV02 595  
 Message Definition DefaultFundContributionReportV02 640  
 Message Definition SettlementObligationReportV02 701

ReportingAmount: <RptgAmt>  
 Message Definition MarginReportV02 597, 598, 598, 599, 599, 599, 599, 599, 599

ReportingSource: <RptgSrc>  
 Message Definition BankToCustomerAccountReportV02 14  
 Message Definition BankToCustomerStatementV02 118

ReportNumber: <RptNb>  
 Message Definition TradeLegStatementV02 536  
 Message Definition NetPositionV02 567  
 Message Definition MarginReportV02 595  
 Message Definition SecuritiesTransactionPendingReportV01 732

ReportParameters: <RptParams>  
 Message Definition CollateralValuationReportV01 447  
 Message Definition NetPositionV02 567  
 Message Definition MarginReportV02 595

Message Definition DefaultFundContributionReportV02 640  
Message Definition SettlementObligationReportV02 701

ReportSummary: <RptSummry>  
Message Definition CollateralValuationReportV01 448  
Message Definition MarginReportV02 596

RepurchaseType: <RpTp>  
998

RequestedSettlementDate: <ReqdSttlmDt>  
Message Definition CollateralValuationReportV01 448

RequestForDelayIndicator: <ReqForDelyInd>  
Message Definition BuyInResponseV02 669

RequiredAmount: <ReqrdAmt>  
Message Definition DefaultFundContributionReportV02 641

RequiredCashCompensation: <ReqrdCshCompstn>  
Message Definition BuyInConfirmationV02 682

RequirementDetailsDueToA: <RqrmntDtlsDueToA>  
Message Definition MarginCallRequestV02 228

RequirementDetailsDueToB: <RqrmntDtlsDueToB>  
Message Definition MarginCallRequestV02 229

ResponseDetails: <RspnDtls>  
Message Definition MarginCallResponseV02 286

ResponseType: <RspnTp>  
Message Definition CollateralProposalResponseV02 377, 377, 378  
Message Definition CollateralSubstitutionResponseV02 409

ResponseTypeDetails: <RspnTpDtls>  
Message Definition MarginCallResponseV02 286

ResultingAmount: <RsltgtAmt>  
874

Return: <Rtr>  
Message Definition MarginCallRequestV02 230, 231, 231, 231, 231, 231  
Message Definition CollateralProposalV02 340, 340, 341, 341, 342, 342

ReturnInformation: <RtrInf>  
Message Definition BankToCustomerAccountReportV02 23  
Message Definition BankToCustomerStatementV02 127

ReturnMarginAmount: <RtrMrgnAmt>  
Message Definition MarginCallRequestV02 228, 228, 228, 229, 229, 229

ReversalIndicator: <RvslInd>

Message Definition BankToCustomerAccountReportV02 16

Message Definition BankToCustomerStatementV02 120

RoundingAmount: <RndgAmt>

969

Message Definition MarginCallRequestV02 226, 227

Message Definition MarginCallResponseV02 283, 284

Message Definition CollateralValuationReportV01 449

RoundingMethod: <RndgMtd>

969

Message Definition MarginCallRequestV02 226, 227

Message Definition MarginCallResponseV02 283, 284

## S

SafekeepingAccount: <SfkpgAcct>

1073

Message Definition BankToCustomerAccountReportV02 24

Message Definition BankToCustomerStatementV02 128

Message Definition BuyInNotificationV02 655

Message Definition BuyInResponseV02 669

Message Definition BuyInConfirmationV02 683

Message Definition SecuritiesTransactionPendingReportV01 732

SafekeepingPlace: <SfkpgPlc>

Message Definition SecuritiesTransactionPendingReportV01 734, 736

SafekeepingPlaceType: <SfkpgPlcTp>

988, 988

SchemeName: <SchmeNm>

817, 821, 822, 822, 823, 847, 850, 852, 882, 882, 882, 900, 902, 903, 903, 903, 920, 921, 921, 922, 922, 948, 950, 957, 967, 968, 980, 983, 985, 988, 994, 997, 997, 997, 997, 997, 998, 998, 998, 998, 998, 998, 999, 999, 999, 999, 1025, 1025, 1035, 1037, 1038, 1043, 1046, 1046, 1057, 1066, 1073, 1074, 1081, 1081, 1090, 1128, 1128, 1129, 1129, 1129, 1149, 1149, 1149, 1157, 1157, 1160, 1160, 1160, 1160

Message Definition MarginCallResponseV02 286

Message Definition CollateralManagementCancellationRequestV02 321

Message Definition MarginReportV02 597, 599

Message Definition SettlementObligationReportV02 703

SecuritiesBuyIn: <SctiesBuyIn>

Message Definition BuyInConfirmationV02 682

SecuritiesCollateral: <SctiesColl>

Message Definition CollateralProposalV02 340, 340, 340, 341, 341, 342, 342, 342, 343

Message Definition CollateralSubstitutionRequestV02 390, 391

SecuritiesCollateralDetails: <SctiesCollDtls>

Message Definition CollateralValuationReportV01 450

## SecuritiesMovementType: &lt;SctiesMvmntTp&gt;

Message Definition NetPositionV02 568

Message Definition SettlementObligationReportV02 702, 703

Message Definition SecuritiesTransactionPendingReportV01 733, 735

## SecuritiesRTGS: &lt;SctiesRTGS&gt;

997

## SecuritiesSettlementSystem: &lt;SctiesSttlmSys&gt;

Message Definition TradeLegNotificationV02 485, 485

Message Definition TradeLegNotificationCancellationV02 511, 511

Message Definition TradeLegStatementV02 538, 538

Message Definition SettlementObligationReportV02 702, 703, 703, 704

## SecuritiesTransactionType: &lt;SctiesTxTp&gt;

1025

## SecurityIdentification: &lt;SctyId&gt;

1117

## SegregatedIndependentAmount: &lt;SgrtdIndpdntAmt&gt;

Message Definition MarginCallRequestV02 227, 227, 228, 228, 230, 230, 230, 231, 231, 231

Message Definition MarginCallResponseV02 283, 283, 284, 284, 285, 285, 285, 286

Message Definition CollateralProposalV02 341, 342

Message Definition CollateralProposalResponseV02 377, 377

## SegregatedIndependentAmountMargin: &lt;SgrtdIndpdntAmtMrgn&gt;

Message Definition MarginCallRequestV02 226, 226, 227, 227

Message Definition MarginCallResponseV02 283, 283, 284, 284

## SegregatedIndependentAmountRequirement: &lt;SgrtdIndpdntAmtRqrmnt&gt;

Message Definition MarginCallRequestV02 228, 228, 229, 229

## SequenceNumber: &lt;SeqNb&gt;

1174

## Servicer: &lt;Svcr&gt;

822

## ServicingPartyA: &lt;SvcgPtyA&gt;

902, 921

Message Definition CollateralSubstitutionRequestV02 390

Message Definition CollateralSubstitutionResponseV02 408

Message Definition CollateralSubstitutionConfirmationV02 419

Message Definition InterestPaymentStatementV02 427

Message Definition CollateralValuationReportV01 447

## ServicingPartyB: &lt;SvcgPtyB&gt;

903, 921

Message Definition CollateralSubstitutionRequestV02 390

Message Definition CollateralSubstitutionResponseV02 409

Message Definition CollateralSubstitutionConfirmationV02 419

Message Definition InterestPaymentStatementV02 428

Message Definition CollateralValuationReportV01 448

SettlementAmount: <SttlmAmt>

Message Definition TradeLegNotificationV02 486

Message Definition TradeLegNotificationCancellationV02 512

Message Definition TradeLegStatementV02 538

Message Definition BuyInNotificationV02 656

Message Definition BuyInResponseV02 669

Message Definition BuyInConfirmationV02 682, 682, 683

Message Definition SettlementObligationReportV02 702, 703

SettlementDate: <SttlmDt>

Message Definition TradeLegNotificationV02 485

Message Definition TradeLegNotificationCancellationV02 511

Message Definition TradeLegStatementV02 537

Message Definition NetPositionV02 568, 569

Message Definition SettlementObligationReportV02 703

Message Definition SecuritiesTransactionPendingReportV01 734, 736

SettlementDetails: <SttlmDtls>

Message Definition TradeLegNotificationV02 486

Message Definition TradeLegNotificationCancellationV02 512

Message Definition TradeLegStatementV02 538

SettlementNettingEligibleCode: <SttlmNetgElgblCd>

Message Definition TradeLegNotificationV02 485

Message Definition TradeLegNotificationCancellationV02 511

Message Definition TradeLegStatementV02 538

SettlementObligationDetails: <SttlmOblgtnDtls>

Message Definition SettlementObligationReportV02 702

SettlementObligationIdentification: <SttlmOblgtnId>

Message Definition SettlementObligationReportV02 702

SettlementParameters: <SttlmParams>

Message Definition SecuritiesTransactionPendingReportV01 733, 736

SettlementParties: <SttlmPties>

Message Definition SettlementObligationReportV02 702, 703

SettlementPlace: <SttlmPlc>

Message Definition BankToCustomerAccountReportV02 20

Message Definition BankToCustomerStatementV02 124

SettlementStatus: <SttlmSts>

Message Definition CollateralValuationReportV01 449

Message Definition SecuritiesTransactionPendingReportV01 733, 737

SettlementSystemMethod: <SttlmSysMtd>

999

SettlementTransactionCondition: <SttlmTxCond>  
997

SettlementTransactionOrCorporateActionEventType: <SttlmTxOrCorpActnEvtTp>  
Message Definition SecuritiesTransactionPendingReportV01 733, 735

SettlingCapacity: <SttlgCpcty>  
997

Short: <Shrt>  
995

ShortLongIndicator: <ShrtLngInd>  
Message Definition MarginReportV02 598

SourceCurrency: <SrcCcy>  
854, 855, 855, 855, 855

Spread: <Sprd>  
Message Definition InterestPaymentStatementV02 429

StampDutyTaxBasis: <StmpDtyTaxBsis>  
997

StandardSettlementInstructions: <StdSttlmInstrs>  
Message Definition CollateralProposalV02 340, 340, 340, 341, 341, 341, 342, 342, 343  
Message Definition CollateralSubstitutionRequestV02 390, 391

StartDate: <StartDt>  
Message Definition BankToCustomerAccountReportV02 22  
Message Definition BankToCustomerStatementV02 126

Statement: <Stmt>  
Message Definition BankToCustomerStatementV02 118

StatementDateAndTime: <StmtDtAndTm>  
Message Definition TradeLegStatementV02 536

StatementDateTime: <StmtDtTm>  
Message Definition InterestPaymentStatementV02 428  
Message Definition SecuritiesTransactionPendingReportV01 732

StatementDetails: <StmtDtls>  
Message Definition InterestPaymentStatementV02 428  
Message Definition TradeLegStatementV02 536

StatementGeneralDetails: <StmtGnlDtls>  
Message Definition SecuritiesTransactionPendingReportV01 732

StatementIdentification: <StmtId>  
Message Definition InterestPaymentStatementV02 428

Message Definition TradeLegStatementV02 536  
 Message Definition SecuritiesTransactionPendingReportV01 732

StatementParameters: <StmntParams>

Message Definition InterestPaymentStatementV02 428  
 Message Definition TradeLegStatementV02 536

StatementStructure: <StmntStr>

Message Definition SecuritiesTransactionPendingReportV01 732

Status: <Sts>

Message Definition BankToCustomerAccountReportV02 16  
 Message Definition BankToCustomerStatementV02 120  
 Message Definition TradeLegNotificationV02 485  
 Message Definition TradeLegNotificationCancellationV02 511  
 Message Definition SecuritiesTransactionPendingReportV01 733

StatusAndReason: <StsAndRsn>

Message Definition SecuritiesTransactionPendingReportV01 733, 737, 737

StreetName: <StrtNm>

821, 823, 823, 883, 902, 903, 903, 903, 920, 921, 921, 922, 957, 957, 1038, 1045, 1057, 1061, 1068, 1073, 1081, 1090, 1099

Structured: <Strd>

Message Definition BankToCustomerAccountReportV02 21  
 Message Definition BankToCustomerStatementV02 125

SubAccountDetails: <SubAcctDtls>

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Message Definition SettlementObligationReportV02 702

<ClrDtls>: ClearingDetails  
Message Definition TradeLegNotificationV02 485  
Message Definition TradeLegNotificationCancellationV02 511  
Message Definition TradeLegStatementV02 538

<ClrMmb>: ClearingMember  
Message Definition TradeLegNotificationV02 484  
Message Definition TradeLegNotificationCancellationV02 510  
Message Definition TradeLegStatementV02 536  
Message Definition NetPositionV02 567  
Message Definition MarginReportV02 596  
Message Definition DefaultFundContributionReportV02 640  
Message Definition BuyInNotificationV02 655  
Message Definition BuyInConfirmationV02 682  
Message Definition SettlementObligationReportV02 701

<ClrSgmt>: ClearingSegment  
Message Definition TradeLegNotificationV02 485  
Message Definition TradeLegNotificationCancellationV02 511  
Message Definition TradeLegStatementV02 537, 538  
Message Definition NetPositionV02 568  
Message Definition BuyInNotificationV02 655  
Message Definition BuyInResponseV02 669  
Message Definition BuyInConfirmationV02 683  
Message Definition SettlementObligationReportV02 701

<ClrSysId>: ClearingSystemIdentification  
823, 957

<ClrSysMmbId>: ClearingSystemMemberIdentification  
823, 957



<ClrSysRef>: ClearingSystemReference  
  Message Definition BankToCustomerAccountReportV02 18  
  Message Definition BankToCustomerStatementV02 122

<Cmnt>: Comment  
  Message Definition CollateralSubstitutionConfirmationV02 420

<CmonId>: CommonIdentification  
  Message Definition SecuritiesTransactionPendingReportV01 733, 735

<Cntrbtn>: Contribution  
  Message Definition DefaultFundContributionReportV02 640

<CntrlCtrPtyTxId>: CentralCounterpartyTransactionIdentification  
  Message Definition BuyInNotificationV02 655  
  Message Definition BuyInResponseV02 669  
  Message Definition BuyInConfirmationV02 683

<CntrValAmt>: CounterValueAmount  
  855

<Cnvtn>: Convention  
  972, 972, 972, 972

<CollAcctId>: CollateralAccountIdentification  
  922  
  Message Definition InterestPaymentStatementV02 428

<CollAmt>: CollateralAmount  
  Message Definition CollateralValuationReportV01 450

<CollBal>: CollateralBalance  
  Message Definition MarginCallRequestV02 226, 227  
  Message Definition MarginCallResponseV02 283, 284

<CollDesc>: CollateralDescription  
  Message Definition DefaultFundContributionReportV02 641

<CollDtls>: CollateralDetails  
  Message Definition MarginCallRequestV02 226, 228  
  Message Definition MarginCallResponseV02 283, 284

<CollMsgCxlReqId>: CollateralMessageCancellationRequestIdentification  
  Message Definition CollateralManagementCancellationStatusV02 331

<CollMvmntDtls>: CollateralMovementDetails  
  Message Definition CollateralProposalV02 340, 341, 342

<CollOnDpst>: CollateralOnDeposit  
  Message Definition MarginReportV02 596, 597, 598

<CollPrpslDtls>: CollateralProposalDetails

- Message Definition CollateralProposalV02 339
- Message Definition CollateralProposalResponseV02 377
- <CollPrpsId>: CollateralProposalIdentification
  - Message Definition CollateralManagementCancellationRequestV02 320
  - Message Definition CollateralProposalResponseV02 377, 377, 377
- <CollPrpsRspnId>: CollateralProposalResponseIdentification
  - Message Definition CollateralManagementCancellationRequestV02 320
  - Message Definition CollateralProposalV02 340, 340, 340, 341, 341, 341, 342, 342, 343
- <CollRef>: CollateralReference
  - Message Definition CollateralValuationReportV01 449
- <CollReqrd>: CollateralRequired
  - Message Definition CollateralValuationReportV01 449
- <CollRptDtls>: CollateralReportDetails
  - Message Definition CollateralValuationReportV01 448
- <CollSbsttnAcptncDtls>: CollateralSubstitutionAcceptanceDetails
  - Message Definition CollateralSubstitutionResponseV02 409
- <CollSbsttnConfId>: CollateralSubstitutionConfirmationIdentification
  - Message Definition CollateralManagementCancellationRequestV02 320
- <CollSbsttnDlvrDtls>: CollateralSubstitutionDeliverDetails
  - Message Definition CollateralSubstitutionRequestV02 391
- <CollSbsttnReqId>: CollateralSubstitutionRequestIdentification
  - Message Definition CollateralManagementCancellationRequestV02 320
  - Message Definition CollateralSubstitutionRequestV02 390, 391
  - Message Definition CollateralSubstitutionResponseV02 409, 409
  - Message Definition CollateralSubstitutionConfirmationV02 420
- <CollSbsttnRjctnDtls>: CollateralSubstitutionRejectionDetails
  - Message Definition CollateralSubstitutionResponseV02 409
- <CollSbsttnRspnId>: CollateralSubstitutionResponseIdentification
  - Message Definition CollateralManagementCancellationRequestV02 320
  - Message Definition CollateralSubstitutionRequestV02 391, 391
  - Message Definition CollateralSubstitutionConfirmationV02 420
- <CollSbsttnRtrDtls>: CollateralSubstitutionReturnDetails
  - Message Definition CollateralSubstitutionRequestV02 390
- <CollSbsttnSeq>: CollateralSubstitutionSequence
  - Message Definition CollateralSubstitutionRequestV02 390, 391
- <CollSbsttnTp>: CollateralSubstitutionType
  - Message Definition CollateralSubstitutionRequestV02 390, 391

<CollsdMrgnAcctInd>: CollateralisedMarginAccountIndicator  
Message Definition MarginReportV02 597

<CollStsCd>: CollateralStatusCode  
Message Definition CollateralManagementCancellationStatusV02 332

<CollTp>: CollateralType  
Message Definition CollateralValuationReportV01 449  
Message Definition MarginReportV02 596, 597, 598  
Message Definition DefaultFundContributionReportV02 641

<CollVal>: CollateralValue  
883, 896, 1118

<CollValtnDtls>: CollateralValuationDetails  
Message Definition CollateralValuationReportV01 449

<ComssnWvrInd>: CommissionWaiverIndicator  
Message Definition BankToCustomerAccountReportV02 17  
Message Definition BankToCustomerStatementV02 121

<ConfDtls>: ConfirmationDetails  
Message Definition CollateralSubstitutionConfirmationV02 420

<ConfTp>: ConfirmationType  
Message Definition CollateralSubstitutionConfirmationV02 420

<CorpActn>: CorporateAction  
Message Definition BankToCustomerAccountReportV02 23  
Message Definition BankToCustomerStatementV02 127

<CorpActnEvtId>: CorporateActionEventIdentification  
Message Definition SecuritiesTransactionPendingReportV01 733, 735

<CorpActnEvtTp>: CorporateActionEventType  
1025

<CpyDplct>: CopyDuplicate  
Message Definition SecuritiesTransactionPendingReportV01 732

<CpyDplctInd>: CopyDuplicateIndicator  
Message Definition BankToCustomerAccountReportV02 14  
Message Definition BankToCustomerStatementV02 118

<CreDtTm>: CreationDateTime  
Message Definition BankToCustomerAccountReportV02 13, 14  
Message Definition BankToCustomerStatementV02 117, 118  
Message Definition SecuritiesTransactionPendingReportV01 732

<CSDTxId>: CSDTransactionIdentification  
Message Definition BuyInNotificationV02 655  
Message Definition BuyInResponseV02 669

Message Definition BuyInConfirmationV02 683

<CshClrSys>: CashClearingSystem  
998

<CshColl>: CashCollateral  
Message Definition CollateralProposalV02 340, 340, 340, 341, 341, 342, 342, 342, 343  
Message Definition CollateralSubstitutionRequestV02 390, 391

<CshCollDtls>: CashCollateralDetails  
Message Definition CollateralValuationReportV01 450

<CtctDtls>: ContactDetails  
822, 1046

<CtctPrsn>: ContactPerson  
1091

<Ctgy>: Category  
1174

<CtgyDtls>: CategoryDetails  
1174

<CtrctId>: ContractIdentification  
854, 855, 855, 855, 855

<Ctry>: Country  
822, 823, 824, 883, 902, 903, 903, 904, 921, 921, 921, 922, 957, 958, 988, 1039, 1046, 1057, 1061, 1061, 1068,  
1068, 1073, 1081, 1081, 1091, 1100

<CtryOfBirth>: CountryOfBirth  
822, 1046

<CtryOfRes>: CountryOfResidence  
822, 1046

<CtrySubDvsn>: CountrySubDivision  
822, 823, 824, 883, 902, 903, 903, 904, 921, 921, 921, 922, 957, 958, 1038, 1046, 1057, 1061, 1068, 1073, 1081,  
1091, 1099

<CvrdQty>: CoveredQuantity  
Message Definition BuyInResponseV02 669

<CxlReqd>: CancellationRequested  
1128

<CxlRsnCd>: CancellationReasonCode  
Message Definition CollateralManagementCancellationRequestV02 321

<CxlRsnDtls>: CancellationReasonDetails  
Message Definition CollateralManagementCancellationRequestV02 321

<CxlStsDtls>: CancellationStatusDetails

Message Definition CollateralManagementCancellationStatusV02 332

## D

<DayCntBsis>: DayCountBasis

Message Definition CollateralValuationReportV01 450

<Dbtr>: Debtor

1173

Message Definition BankToCustomerAccountReportV02 20

Message Definition BankToCustomerStatementV02 124

<DbtrAcct>: DebtorAccount

Message Definition BankToCustomerAccountReportV02 20

Message Definition BankToCustomerStatementV02 124

<DbtrAgt>: DebtorAgent

Message Definition BankToCustomerAccountReportV02 20

Message Definition BankToCustomerStatementV02 124

<DbtrSts>: DebtorStatus

1174

<DclrtnDtls>: DeclarationDetails

1081

<DealPric>: DealPrice

Message Definition BankToCustomerAccountReportV02 23

Message Definition BankToCustomerStatementV02 127

Message Definition TradeLegNotificationV02 486

Message Definition TradeLegNotificationCancellationV02 512

Message Definition TradeLegStatementV02 537

Message Definition NetPositionV02 569

Message Definition BuyInNotificationV02 656

Message Definition BuyInResponseV02 669

Message Definition BuyInConfirmationV02 683

<Dept>: Department

821, 823, 823, 957, 957, 1045, 1099

<DerivRltdTrad>: DerivativeRelatedTrade

Message Definition TradeLegNotificationV02 486

Message Definition TradeLegNotificationCancellationV02 512

Message Definition TradeLegStatementV02 537

Message Definition NetPositionV02 569

<Desc>: Description

882, 954, 972, 980, 983, 985, 1110, 1118

Message Definition MarginCallResponseV02 286

Message Definition SettlementObligationReportV02 703

- <DfcitAmt>: DeficitAmount  
Message Definition MarginReportV02 596, 597, 598
- <DfltFndAcct>: DefaultFundAccount  
Message Definition DefaultFundContributionReportV02 640
- <DfltFndAmt>: DefaultFundAmount  
Message Definition MarginCallRequestV02 229
- <DfltFndClctn>: DefaultFundCalculation  
Message Definition DefaultFundContributionReportV02 640
- <Dlvr>: Deliver  
Message Definition CollateralProposalV02 340, 341, 342
- <DlvrgAgt>: DeliveringAgent  
Message Definition BankToCustomerAccountReportV02 20  
Message Definition BankToCustomerStatementV02 124
- <DlvrgPties>: DeliveringParties  
Message Definition TradeLegNotificationV02 485  
Message Definition TradeLegNotificationCancellationV02 511  
Message Definition TradeLegStatementV02 538
- <DlvrgSttlmPties>: DeliveringSettlementParties  
Message Definition SettlementObligationReportV02 702, 703  
Message Definition SecuritiesTransactionPendingReportV01 734, 736
- <DlvrMrgnAmt>: DeliverMarginAmount  
Message Definition MarginCallRequestV02 228, 228, 228, 229, 229, 229
- <Dlvry>: Delivery  
Message Definition MarginCallRequestV02 230, 230, 231, 231, 231, 231
- <DlvryAcct>: DeliveryAccount  
Message Definition TradeLegNotificationV02 484  
Message Definition TradeLegNotificationCancellationV02 510  
Message Definition TradeLegStatementV02 537  
Message Definition NetPositionV02 568  
Message Definition BuyInNotificationV02 655  
Message Definition BuyInResponseV02 669  
Message Definition BuyInConfirmationV02 683  
Message Definition SettlementObligationReportV02 702
- <Dmst>: Domestic  
954
- <Domn>: Domain  
Message Definition BankToCustomerAccountReportV02 15, 16, 19, 23  
Message Definition BankToCustomerStatementV02 119, 120, 123, 127

<DpstAmt>: DepositAmount  
896

<Dpstry>: Depository  
Message Definition TradeLegNotificationV02 485, 485, 486  
Message Definition TradeLegNotificationCancellationV02 511, 511, 512  
Message Definition TradeLegStatementV02 538, 538, 538  
Message Definition NetPositionV02 568  
Message Definition BuyInNotificationV02 656  
Message Definition BuyInResponseV02 669  
Message Definition BuyInConfirmationV02 682, 683  
Message Definition SettlementObligationReportV02 702, 702, 703, 703  
Message Definition SecuritiesTransactionPendingReportV01 734, 734, 736, 736

<DpstTp>: DepositType  
896

<DscntApldAmt>: DiscountAppliedAmount  
Message Definition BankToCustomerAccountReportV02 21  
Message Definition BankToCustomerStatementV02 125

<DsptNtfctnId>: DisputeNotificationIdentification  
Message Definition CollateralManagementCancellationRequestV02 320

<Dt>: Date  
882, 882, 904, 922, 948, 948, 950, 950, 953, 1091, 1118, 1174  
Message Definition BankToCustomerAccountReportV02 15, 15, 16, 16, 19, 22  
Message Definition BankToCustomerStatementV02 119, 119, 120, 120, 123, 126  
Message Definition TradeLegNotificationV02 486  
Message Definition TradeLegNotificationCancellationV02 512  
Message Definition TradeLegStatementV02 537  
Message Definition NetPositionV02 568, 569  
Message Definition BuyInNotificationV02 655  
Message Definition BuyInConfirmationV02 682  
Message Definition SettlementObligationReportV02 702, 702

<DtAndPlcOfBirth>: DateAndPlaceOfBirth  
822, 1046

<DtCd>: DateCode  
882, 882, 948, 950  
Message Definition TradeLegNotificationV02 486  
Message Definition TradeLegNotificationCancellationV02 512  
Message Definition TradeLegStatementV02 537  
Message Definition NetPositionV02 568, 569  
Message Definition BuyInNotificationV02 655  
Message Definition SettlementObligationReportV02 702, 702

<Dtls>: Details  
1174

<DtTm>: DateTime

904, 922, 948, 950, 953, 1091, 1118

<DuePyblAmt>: DuePayableAmount

Message Definition BankToCustomerAccountReportV02 21

Message Definition BankToCustomerStatementV02 125

<DueToPtyA>: DueToPartyA

Message Definition MarginCallRequestV02 229, 230, 230, 230

<DueToPtyB>: DueToPartyB

Message Definition MarginCallRequestV02 230, 230, 230, 230

## E

<ElctrncSeqNb>: ElectronicSequenceNumber

Message Definition BankToCustomerAccountReportV02 14

Message Definition BankToCustomerStatementV02 118

<EmailAdr>: EmailAddress

822, 1046, 1091

<EndDt>: EndDate

Message Definition BankToCustomerAccountReportV02 22

Message Definition BankToCustomerStatementV02 126

<EndToEndId>: EndToEndIdentification

Message Definition BankToCustomerAccountReportV02 18

Message Definition BankToCustomerStatementV02 122

<Envlp>: Envelope

1034

<EQAmt>: EqualAmount

1105

## F

<FaceAmt>: FaceAmount

1114, 1115, 1116, 1116, 1118

<FaxNb>: FaxNumber

822, 1046, 1091

<FcstInd>: ForecastIndicator

Message Definition BankToCustomerAccountReportV02 15

Message Definition BankToCustomerStatementV02 119

<FctvPrncplAmt>: EffectivePrincipalAmount

Message Definition InterestPaymentStatementV02 428

<FctvRate>: EffectiveRate



Message Definition InterestPaymentStatementV02 429

<Fees>: Fees

Message Definition BuyInConfirmationV02 682, 683

<FeesAndComssns>: FeesAndCommissions

Message Definition CollateralValuationReportV01 450

<FinInstnId>: FinancialInstitutionIdentification

823, 957

<FinInstrmId>: FinancialInstrumentIdentification

Message Definition BankToCustomerAccountReportV02 23

Message Definition BankToCustomerStatementV02 127

Message Definition TradeLegNotificationV02 486

Message Definition TradeLegNotificationCancellationV02 512

Message Definition TradeLegStatementV02 537

Message Definition NetPositionV02 568

Message Definition MarginReportV02 597, 598

Message Definition BuyInNotificationV02 656

Message Definition BuyInResponseV02 669

Message Definition BuyInConfirmationV02 683

Message Definition SettlementObligationReportV02 702

Message Definition SecuritiesTransactionPendingReportV01 734, 736

<Flng>: Failing

1160

<FlsHrcut>: FailsHaircut

Message Definition MarginReportV02 599

<Fmly>: Family

Message Definition BankToCustomerAccountReportV02 16, 17, 19, 23

Message Definition BankToCustomerStatementV02 120, 121, 123, 127

<FrAmt>: FromAmount

1104, 1105

<FrDt>: FromDate

953, 1174, 1174

<FrDtTm>: FromDateTime

947

<FrmsCd>: FormsCode

1174

<Frqcy>: Frequency

Message Definition InterestPaymentStatementV02 428

Message Definition CollateralValuationReportV01 447

Message Definition TradeLegStatementV02 536

Message Definition NetPositionV02 567

Message Definition MarginReportV02 595  
Message Definition DefaultFundContributionReportV02 640  
Message Definition SecuritiesTransactionPendingReportV01 732

<FrToAmt>: FromToAmount  
1105

<FrToDt>: FromToDate  
1174, 1174  
Message Definition BankToCustomerAccountReportV02 14, 14, 18, 20  
Message Definition BankToCustomerStatementV02 118, 118, 122, 124

<FXDtls>: ForeignExchangeDetails  
874

## G

<Gnrtd>: Generated  
1129

<GrntAmt>: GuaranteeAmount  
882

<GrntedTrad>: GuaranteedTrade  
Message Definition TradeLegNotificationV02 485  
Message Definition TradeLegNotificationCancellationV02 511  
Message Definition TradeLegStatementV02 538

<GrpHdr>: GroupHeader  
Message Definition BankToCustomerAccountReportV02 13  
Message Definition BankToCustomerStatementV02 117

<GvnNm>: GivenName  
1091

## H

<HeldByPtyA>: HeldByPartyA  
941

<HeldByPtyB>: HeldByPartyB  
941

<HldInd>: HoldIndicator  
997

<Hrcut>: Haircut  
883, 896, 1118

**<IBAN>: IBAN**

816, 821, 852

**<Id>: Identification**

816, 817, 821, 821, 822, 822, 822, 823, 823, 847, 847, 849, 850, 850, 852, 852, 882, 882, 882, 900, 902, 903, 903, 903, 920, 921, 921, 921, 922, 922, 948, 950, 954, 954, 957, 957, 967, 968, 968, 980, 980, 983, 983, 985, 985, 988, 988, 988, 988, 994, 997, 997, 997, 997, 997, 998, 998, 998, 998, 998, 998, 999, 999, 999, 999, 999, 1025, 1025, 1035, 1037, 1038, 1043, 1046, 1046, 1046, 1057, 1066, 1068, 1073, 1073, 1073, 1074, 1081, 1081, 1081, 1082, 1090, 1091, 1091, 1110, 1118, 1128, 1128, 1129, 1129, 1129, 1129, 1149, 1149, 1149, 1157, 1157, 1160, 1160, 1160, 1160

Message Definition BankToCustomerAccountReportV02 14, 17, 19, 23

Message Definition BankToCustomerStatementV02 118, 121, 123, 127

Message Definition MarginCallResponseV02 286

Message Definition CollateralManagementCancellationRequestV02 321

Message Definition InterestPaymentStatementV02 427

Message Definition CollateralValuationReportV01 448

Message Definition MarginReportV02 597, 599

Message Definition SettlementObligationReportV02 703

Message Definition SecuritiesTransactionPendingReportV01 732, 732

**<IdSrc>: IdentificationSource**

954

**<IdTp>: IdentificationType**

1081

**<IfrrdMtchgSts>: InferredMatchingStatus**

Message Definition SecuritiesTransactionPendingReportV01 733, 737

**<Incl>: Included**

1104, 1105, 1105, 1105

Message Definition BankToCustomerAccountReportV02 14

Message Definition BankToCustomerStatementV02 118

**<IncrCvrgAmt>: IncreaseCoverageAmount**

Message Definition DefaultFundContributionReportV02 641, 641

**<Ind>: Indicator**

997, 998, 999, 999, 999

**<IndpdntAmtPtyA>: IndependentAmountPartyA**

Message Definition MarginCallRequestV02 226, 227

Message Definition MarginCallResponseV02 283, 284

**<IndpdntAmtPtyB>: IndependentAmountPartyB**

Message Definition MarginCallRequestV02 226, 227

Message Definition MarginCallResponseV02 283, 284

**<InitgPty>: InitiatingParty**

Message Definition BankToCustomerAccountReportV02 20

- Message Definition BankToCustomerStatementV02 124
- <InitlMrgn>: InitialMargin
  - Message Definition MarginReportV02 598
- <InitlPosAmt>: InitialPositionAmount
  - Message Definition NetPositionV02 568
- <InitlQty>: InitialQuantity
  - Message Definition BuyInResponseV02 669
- <InstdAmt>: InstructedAmount
  - 854
- <InstrId>: InstructionIdentification
  - Message Definition BankToCustomerAccountReportV02 18
  - Message Definition BankToCustomerStatementV02 122
- <InstrPrgSts>: InstructionProcessingStatus
  - Message Definition SecuritiesTransactionPendingReportV01 733, 737
- <IntnddSttlmDt>: IntendedSettlementDate
  - Message Definition BuyInNotificationV02 656
  - Message Definition BuyInResponseV02 669
  - Message Definition BuyInConfirmationV02 683
  - Message Definition SettlementObligationReportV02 702
- <IntrBkSttlmDt>: InterbankSettlementDate
  - Message Definition BankToCustomerAccountReportV02 22
  - Message Definition BankToCustomerStatementV02 126
- <IntrmyAgt1>: IntermediaryAgent1
  - Message Definition BankToCustomerAccountReportV02 20
  - Message Definition BankToCustomerStatementV02 124
- <IntrmyAgt2>: IntermediaryAgent2
  - Message Definition BankToCustomerAccountReportV02 20
  - Message Definition BankToCustomerStatementV02 124
- <IntrmyAgt3>: IntermediaryAgent3
  - Message Definition BankToCustomerAccountReportV02 20
  - Message Definition BankToCustomerStatementV02 124
- <InTrnstToPtyA>: InTransitToPartyA
  - 941
- <InTrnstToPtyB>: InTransitToPartyB
  - 941
- <Intrst>: Interest
  - Message Definition BankToCustomerAccountReportV02 14, 17, 19
  - Message Definition BankToCustomerStatementV02 118, 121, 123

<IntrstClctnDtls>: InterestCalculationDetails

Message Definition InterestPaymentStatementV02 428

<IntrstPmtReqId>: InterestPaymentRequestIdentification

Message Definition CollateralManagementCancellationRequestV02 320

Message Definition InterestPaymentStatementV02 428

<IntrstPmtRspnId>: InterestPaymentResponseIdentification

Message Definition CollateralManagementCancellationRequestV02 320

<IntrstPmtStmntId>: InterestPaymentStatementIdentification

Message Definition CollateralManagementCancellationRequestV02 320

<IntrstPrd>: InterestPeriod

Message Definition InterestPaymentStatementV02 428

<IntrstRate>: InterestRate

Message Definition InterestPaymentStatementV02 429

<Invcee>: Invoicee

Message Definition BankToCustomerAccountReportV02 22

Message Definition BankToCustomerStatementV02 126

<Invcr>: Invoicer

Message Definition BankToCustomerAccountReportV02 22

Message Definition BankToCustomerStatementV02 126

<ISIN>: ISIN

954, 1110, 1118

Message Definition BankToCustomerAccountReportV02 23

Message Definition BankToCustomerStatementV02 127

<IsseDt>: IssueDate

882

<IssgAgt>: IssuingAgent

Message Definition BankToCustomerAccountReportV02 20

Message Definition BankToCustomerStatementV02 124

<Issr>: Issuer

817, 821, 822, 822, 823, 847, 850, 852, 882, 882, 882, 882, 900, 902, 903, 903, 903, 920, 921, 921, 921, 922, 948, 950, 957, 967, 968, 968, 980, 983, 985, 988, 994, 997, 997, 997, 997, 997, 998, 998, 998, 998, 998, 998, 999, 999, 999, 999, 1025, 1025, 1035, 1037, 1038, 1043, 1046, 1046, 1057, 1066, 1073, 1074, 1081, 1081, 1090, 1128, 1128, 1129, 1129, 1129, 1129, 1149, 1149, 1149, 1157, 1157, 1160, 1160, 1160, 1160

Message Definition BankToCustomerAccountReportV02 16, 17, 19, 21, 22, 23

Message Definition BankToCustomerStatementV02 120, 121, 123, 125, 126, 127

Message Definition MarginCallResponseV02 286

Message Definition CollateralManagementCancellationRequestV02 321

Message Definition MarginReportV02 597, 599

Message Definition SettlementObligationReportV02 703

**L**

<LastPgInd>: LastPageIndicator  
996

<LateDlvryDt>: LateDeliveryDate  
Message Definition SecuritiesTransactionPendingReportV01 734, 736

<LglRstrctns>: LegalRestrictions  
999

<LglSeqNb>: LegalSequenceNumber  
Message Definition BankToCustomerAccountReportV02 14  
Message Definition BankToCustomerStatementV02 118

<Lng>: Long  
995

<LtrOfCdtAmt>: LetterOfCreditAmount  
882

<LtrOfGrnt>: LetterOfGuarantee  
999

**M**

<MinRqrmntDpst>: MinimumRequirementDeposit  
Message Definition MarginReportV02 596, 597, 598

<MinTrfAmt>: MinimumTransferAmount  
969  
Message Definition MarginCallRequestV02 226, 227  
Message Definition MarginCallResponseV02 283, 284  
Message Definition CollateralValuationReportV01 449

<MktClntSd>: MarketClientSide  
998

<MktIdrCd>: MarketIdentifierCode  
980, 983, 985

<MktInfrstrctrTxId>: MarketInfrastructureTransactionIdentification  
Message Definition SecuritiesTransactionPendingReportV01 733, 735

<MktVal>: MarketValue  
883, 1118  
Message Definition MarginReportV02 596, 597, 598  
Message Definition DefaultFundContributionReportV02 641

<MktValAmt>: MarketValueAmount  
Message Definition CollateralValuationReportV01 450

<MmbId>: MemberIdentification  
823, 957

<MndtId>: MandateIdentification  
Message Definition BankToCustomerAccountReportV02 18  
Message Definition BankToCustomerStatementV02 122

<MobNb>: MobileNumber  
822, 1046, 1091

<ModReqd>: ModificationRequested  
1129

<MrgnAcct>: MarginAccount  
Message Definition TradeLegStatementV02 537  
Message Definition MarginReportV02 597

<MrgnCallAmt>: MarginCallAmount  
Message Definition MarginCallRequestV02 230

<MrgnCallReqId>: MarginCallRequestIdentification  
Message Definition MarginCallResponseV02 285, 285, 285, 285, 286  
Message Definition CollateralManagementCancellationRequestV02 320  
Message Definition CollateralProposalV02 340, 340, 340, 341, 341, 341, 342, 342

<MrgnCallRslt>: MarginCallResult  
Message Definition MarginCallRequestV02 229, 229

<MrgnCallRsltDtls>: MarginCallResultDetails  
Message Definition MarginCallRequestV02 229

<MrgnCallRspnId>: MarginCallResponseIdentification  
Message Definition CollateralManagementCancellationRequestV02 320  
Message Definition CollateralProposalV02 340, 340, 340, 341, 341, 341, 342, 342

<MrgnClctn>: MarginCalculation  
Message Definition MarginReportV02 597

<MrgnClctnSummry>: MarginCalculationSummary  
Message Definition MarginReportV02 597

<MrgnDtls>: MarginDetails  
Message Definition MarginCallRequestV02 226, 227  
Message Definition MarginCallResponseV02 283, 284

<MrgnDtlsDueToA>: MarginDetailsDueToA  
Message Definition MarginCallRequestV02 226  
Message Definition MarginCallResponseV02 282

<MrgnDtlsDueToB>: MarginDetailsDueToB  
Message Definition MarginCallRequestV02 227  
Message Definition MarginCallResponseV02 283

- <MrgnPdct>: MarginProduct  
Message Definition MarginReportV02 596
- <MrgnRqrmnt>: MarginRequirement  
Message Definition MarginCallRequestV02 228, 229
- <MrgnRslt>: MarginResult  
Message Definition MarginReportV02 596, 597, 598
- <MrgnTerms>: MarginTerms  
Message Definition MarginCallRequestV02 226, 227  
Message Definition MarginCallResponseV02 283, 284
- <MrgnTpAmt>: MarginTypeAmount  
Message Definition MarginReportV02 598
- <MrkToMktFls>: MarkToMarketFails  
Message Definition MarginReportV02 599
- <MrkToMktGrss>: MarkToMarketGross  
Message Definition MarginReportV02 599
- <MrkToMktNetd>: MarkToMarketNetted  
Message Definition MarginReportV02 599
- <MsgId>: MessageIdentification  
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- <MsgNmId>: MessageNameIdentification  
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- <MsgOrgtr>: MessageOriginator  
Message Definition SecuritiesTransactionPendingReportV01 737
- <MsgPgntn>: MessagePagination  
Message Definition BankToCustomerAccountReportV02 13  
Message Definition BankToCustomerStatementV02 117
- <MsgRcpt>: MessageRecipient  
Message Definition BankToCustomerAccountReportV02 13  
Message Definition BankToCustomerStatementV02 117  
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- <Mtchd>: Matched  
1149
- <MtchgSts>: MatchingStatus  
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<Mtd>: Method  
1174

<MtrtyDt>: MaturityDate  
896, 1118

<MvmntAmt>: MovementAmount  
Message Definition InterestPaymentStatementV02 429

<MvmntDtls>: MovementDetails  
Message Definition CollateralProposalV02 340, 341, 342

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<Nb>: Number  
Message Definition BankToCustomerAccountReportV02 21, 24  
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<NbOfDays>: NumberOfDays  
Message Definition BankToCustomerAccountReportV02 15, 16, 16, 19  
Message Definition BankToCustomerStatementV02 119, 120, 120, 123  
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<NbOfDaysAcrd>: NumberOfDaysAccrued  
Message Definition CollateralValuationReportV01 449

<NbOfNtries>: NumberOfEntries  
Message Definition BankToCustomerAccountReportV02 15, 15, 15, 15  
Message Definition BankToCustomerStatementV02 119, 119, 119, 119

<NbOfTx>: NumberOfTransactions  
Message Definition BankToCustomerAccountReportV02 18  
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<NEQAmt>: NotEqualAmount  
1105

<NetgElgblty>: NettingEligibility  
999

<NetOpnPos>: NetOpenPosition  
972

<NetPosAmt>: NetPositionAmount  
Message Definition NetPositionV02 568

<NetPosId>: NetPositionIdentification  
Message Definition NetPositionV02 567  
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<NetPosPric>: NetPositionPrice

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<NetPosRpt>: NetPositionReport

Message Definition NetPositionV02 568

<NetQty>: NetQuantity

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<NetXcssDfcit>: NetExcessDeficit

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<NetXcssDfcitInd>: NetExcessDeficitIndicator

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<NetXcssOrDfcit>: NetExcessOrDeficit

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<Nm>: Name

817, 821, 821, 822, 823, 823, 847, 849, 850, 883, 902, 903, 903, 903, 920, 921, 921, 922, 922, 957, 957, 1038, 1045, 1046, 1057, 1061, 1068, 1073, 1074, 1081, 1082, 1090, 1091, 1091, 1174

Message Definition BankToCustomerAccountReportV02 21

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<NmAndAdr>: NameAndAddress

882, 902, 903, 903, 903, 920, 921, 921, 922, 1038, 1057, 1061, 1068, 1073, 1081, 1090

<NmPrfx>: NamePrefix

822, 1046, 1091

<NonClrMmb>: NonClearingMember

Message Definition TradeLegNotificationV02 485

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<NonGrntedTrad>: NonGuaranteedTrade

Message Definition TradeLegNotificationV02 485

Message Definition TradeLegNotificationCancellationV02 511

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<NoSpefdRsn>: NoSpecifiedReason

1128, 1128, 1128, 1128, 1129, 1129, 1129, 1129, 1149, 1149, 1159, 1160

<NtfctnDtls>: NotificationDetails

Message Definition BuyInNotificationV02 655

## &lt;Ntry&gt;: Entry

Message Definition BankToCustomerAccountReportV02 16

Message Definition BankToCustomerStatementV02 120

## &lt;NtryDtls&gt;: EntryDetails

Message Definition BankToCustomerAccountReportV02 18

Message Definition BankToCustomerStatementV02 122

## &lt;NtryRef&gt;: EntryReference

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## &lt;OblgtnTp&gt;: ObligationType

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## &lt;OrgId&gt;: OrganisationIdentification

822, 1046

## &lt;OrgnlAndCurFace&gt;: OriginalAndCurrentFace

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## &lt;OrgnlBkTxCd&gt;: OriginalBankTransactionCode

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## &lt;OrgnlCcyAmt&gt;: OriginalCurrencyAmount

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## &lt;OrgnlCcyAndOrdrdAmt&gt;: OriginalCurrencyAndOrderedAmount

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## &lt;OrgnlSttlmOblgtn&gt;: OriginalSettlementObligation

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Message Definition BuyInConfirmationV02 683

## &lt;OrgnlSttlmOblgtnDtls&gt;: OriginalSettlementObligationDetails

Message Definition BuyInResponseV02 669

## &lt;Orgtr&gt;: Originator

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## &lt;Othr&gt;: Other

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## &lt;OthrAmt&gt;: OtherAmount

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## &lt;OthrColl&gt;: OtherCollateral

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## &lt;OthrCollDtls&gt;: OtherCollateralDetails

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## &lt;OthrId&gt;: OtherIdentification

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## &lt;OthrMrgn&gt;: OtherMargin

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## &lt;OthrTpOfColl&gt;: OtherTypeOfCollateral

882

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1104

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<PhneNb>: PhoneNumber  
822, 1046, 1091

<PlcAndNm>: PlaceAndName  
993, 1034

<PlcOfClr>: PlaceOfClearing  
Message Definition SecuritiesTransactionPendingReportV01 734

<PlcOfListg>: PlaceOfListing  
Message Definition TradeLegNotificationV02 486  
Message Definition TradeLegNotificationCancellationV02 512  
Message Definition TradeLegStatementV02 537  
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<PlcOfTrad>: PlaceOfTrade  
Message Definition TradeLegNotificationV02 486  
Message Definition TradeLegNotificationCancellationV02 512  
Message Definition TradeLegStatementV02 537  
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<Pmt>: Payment  
Message Definition SettlementObligationReportV02 702, 703  
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<PmtInfId>: PaymentInformationIdentification  
Message Definition BankToCustomerAccountReportV02 18, 18  
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<PoolId>: PoolIdentification  
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<PrcgDt>: ProcessingDate  
1091

<PrcgId>: ProcessingIdentification  
1068, 1074, 1091

<Prd>: Period  
1174, 1174

<PreHrcutCollVal>: PreHaircutCollateralValue  
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<Pric>: Price  
1118  
Message Definition BankToCustomerAccountReportV02 23  
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- <PrncplAmt>: PrincipalAmount  
Message Definition InterestPaymentStatementV02 429
- <PrpslDtls>: ProposalDetails  
Message Definition CollateralProposalV02 339
- <PrpslRspn>: ProposalResponse  
Message Definition CollateralProposalResponseV02 377
- <PrpslTp>: ProposalType  
Message Definition CollateralProposalV02 339
- <PrrAgrdToPtyA>: PriorAgreedToPartyA  
941
- <PrrAgrdToPtyB>: PriorAgreedToPartyB  
941
- <PrtlSttlmInd>: PartialSettlementIndicator  
999
- <Prtry>: Proprietary  
817, 817, 821, 821, 822, 822, 823, 823, 852, 852, 882, 882, 922, 948, 950, 954, 957, 957, 980, 983, 985, 988, 994,  
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- <PrtryAmt>: ProprietaryAmount  
855
- <PrtryId>: ProprietaryIdentification  
882, 900, 902, 902, 903, 903, 920, 921, 921, 921, 1038, 1043, 1057, 1066, 1073, 1081, 1090
- <PrtryRsn>: ProprietaryReason  
1149, 1157, 1160
- <PrtrySts>: ProprietaryStatus  
1149, 1157, 1160

<PrvcOfBirth>: ProvinceOfBirth  
822, 1046

<PrvsCollVal>: PreviousCollateralValue  
Message Definition CollateralValuationReportV01 449

<PrvsXpsrVal>: PreviousExposureValue  
Message Definition CollateralValuationReportV01 449

<PrvtId>: PrivateIdentification  
822, 1046

<PstCd>: PostCode  
822, 823, 823, 957, 958, 1038, 1045, 1061, 1068, 1073, 1099

<PstCdId>: PostCodeIdentification  
883, 902, 903, 903, 903, 920, 921, 921, 922, 1057, 1081, 1090

<PstHrcutVal>: PostHaircutValue  
Message Definition MarginReportV02 596, 597, 598  
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<PstlAdr>: PostalAddress  
821, 823, 823, 957, 957, 1045

<PstngAmt>: PostingAmount  
Message Definition SecuritiesTransactionPendingReportV01 734, 736

<PstngQty>: PostingQuantity  
Message Definition SecuritiesTransactionPendingReportV01 734, 736

<Pty>: Party  
Message Definition BankToCustomerAccountReportV02 17, 19, 20  
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<Pty1>: Party1  
Message Definition TradeLegNotificationV02 485, 485  
Message Definition TradeLegNotificationCancellationV02 511, 511  
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Message Definition SecuritiesTransactionPendingReportV01 734, 734, 736, 736

<Pty2>: Party2  
Message Definition TradeLegNotificationV02 485, 485  
Message Definition TradeLegNotificationCancellationV02 511, 511  
Message Definition TradeLegStatementV02 538, 538  
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Message Definition SecuritiesTransactionPendingReportV01 734, 735, 736, 736

<Pty3>: Party3  
Message Definition SecuritiesTransactionPendingReportV01 734, 735, 736, 737

- <Pty4>: Party4  
Message Definition SecuritiesTransactionPendingReportV01 734, 735, 736, 737
- <Pty5>: Party5  
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- <PtyA>: PartyA  
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- <PtyB>: PartyB  
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- <PtyCtctDtls>: PartyContactDetails  
1081
- <PtyId>: PartyIdentification  
1090
- <Purp>: Purpose  
Message Definition BankToCustomerAccountReportV02 21  
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- <QryRef>: QueryReference  
Message Definition SecuritiesTransactionPendingReportV01 732
- <QtdCcy>: QuotedCurrency  
874
- <QtnDt>: QuotationDate  
854, 855, 855, 855, 855
- <Qty>: Quantity  
1115, 1118  
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## &lt;RcvgAgt&gt;: ReceivingAgent

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## &lt;RcvgPties&gt;: ReceivingParties

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## &lt;RefDtls&gt;: ReferenceDetails

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Message Definition BankToCustomerStatementV02 122

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## &lt;RegnDtls&gt;: RegistrationDetails

1082

## &lt;RegnId&gt;: RegistrationIdentification

1173, 1174

## &lt;ReqdSttlmDt&gt;: RequestedSettlementDate

Message Definition CollateralValuationReportV01 448

- <ReqForDelyInd>: RequestForDelayIndicator  
Message Definition BuyInResponseV02 669
- <ReqrdAmt>: RequiredAmount  
Message Definition DefaultFundContributionReportV02 641
- <ReqrdCshCompstn>: RequiredCashCompensation  
Message Definition BuyInConfirmationV02 682
- <RfrdDocAmt>: ReferredDocumentAmount  
Message Definition BankToCustomerAccountReportV02 21  
Message Definition BankToCustomerStatementV02 125
- <RfrdDocInf>: ReferredDocumentInformation  
Message Definition BankToCustomerAccountReportV02 21  
Message Definition BankToCustomerStatementV02 125
- <RjctdAmt>: RejectedAmount  
Message Definition CollateralSubstitutionResponseV02 409
- <RjctdRsn>: RejectedReason  
Message Definition CollateralManagementCancellationStatusV02 332
- <RjctnDtls>: RejectionDetails  
Message Definition CollateralManagementCancellationStatusV02 332
- <RjctnInf>: RejectionInformation  
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- <RjctnRsn>: RejectionReason  
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- <RjctnRsnInf>: RejectionReasonInformation  
Message Definition CollateralSubstitutionResponseV02 409
- <RltdAcct>: RelatedAccount  
Message Definition BankToCustomerAccountReportV02 14  
Message Definition BankToCustomerStatementV02 118
- <RltdAgts>: RelatedAgents  
Message Definition BankToCustomerAccountReportV02 20  
Message Definition BankToCustomerStatementV02 124
- <RltdDt>: RelatedDate  
Message Definition BankToCustomerAccountReportV02 21  
Message Definition BankToCustomerStatementV02 125
- <RltdDts>: RelatedDates  
Message Definition BankToCustomerAccountReportV02 22  
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<RltdPric>: RelatedPrice  
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<RltdPties>: RelatedParties  
Message Definition BankToCustomerAccountReportV02 20  
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<RltdQties>: RelatedQuantities  
Message Definition BankToCustomerAccountReportV02 23  
Message Definition BankToCustomerStatementV02 127

<RltdRmtInf>: RelatedRemittanceInformation  
Message Definition BankToCustomerAccountReportV02 21  
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<RltdSttlmOblgtnId>: RelatedSettlementObligationIdentification  
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<RmngAmtToBeSttld>: RemainingAmountToBeSettled  
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<RmngQtyToBeSttld>: RemainingQuantityToBeSettled  
Message Definition BuyInNotificationV02 656  
Message Definition BuyInResponseV02 669  
Message Definition BuyInConfirmationV02 683

<RmtdAmt>: RemittedAmount  
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<RmtId>: RemittanceIdentification  
Message Definition BankToCustomerAccountReportV02 21  
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<RmtInf>: RemittanceInformation  
Message Definition BankToCustomerAccountReportV02 21  
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<RmtLctnElctrcAdr>: RemittanceLocationElectronicAddress  
Message Definition BankToCustomerAccountReportV02 21  
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<RmtLctnMtd>: RemittanceLocationMethod  
Message Definition BankToCustomerAccountReportV02 21  
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<RmtLctnPstlAdr>: RemittanceLocationPostalAddress  
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<RndgAmt>: RoundingAmount

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<RndgMtd>: RoundingMethod

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<Rpr>: Repair

1129

<Rpt>: Report

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<RptCcy>: ReportCurrency

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<RptdCcyAndAmt>: ReportedCurrencyAndAmount

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<RptDtAndTm>: ReportDateAndTime

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<RptDtls>: ReportDetails

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<RptgAmt>: ReportingAmount

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<RptgSrc>: ReportingSource

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<RptId>: ReportIdentification

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## &lt;RptNb&gt;: ReportNumber

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## &lt;RtrInf&gt;: ReturnInformation

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<RtrMrgnAmt>: ReturnMarginAmount  
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<RvslInd>: ReversalIndicator  
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<SbstitnRqrmnt>: SubstitutionRequirement  
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<SbstitnRspnDtls>: SubstitutionResponseDetails  
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<SchmeNm>: SchemeName  
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<SctiesBuyIn>: SecuritiesBuyIn  
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<SctiesColl>: SecuritiesCollateral  
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<SctiesCollDtls>: SecuritiesCollateralDetails  
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<SctiesMvmntTp>: SecuritiesMovementType  
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<SctiesRTGS>: SecuritiesRTGS  
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<SctiesSttlmSys>: SecuritiesSettlementSystem  
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<SctiesTxTp>: SecuritiesTransactionType  
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<SctyId>: SecurityIdentification  
1117

<SeqNb>: SequenceNumber  
1174

<SfkpgAcct>: SafekeepingAccount  
1073  
Message Definition BankToCustomerAccountReportV02 24  
Message Definition BankToCustomerStatementV02 128  
Message Definition BuyInNotificationV02 655  
Message Definition BuyInResponseV02 669  
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<SfkpgPlc>: SafekeepingPlace  
Message Definition SecuritiesTransactionPendingReportV01 734, 736

<SfkpgPlcTp>: SafekeepingPlaceType  
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<Sfx>: Suffix  
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<SgrtdIndpdntAmt>: SegregatedIndependentAmount  
Message Definition MarginCallRequestV02 227, 227, 228, 228, 230, 230, 230, 231, 231, 231  
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<SgrtdIndpdntAmtMrgn>: SegregatedIndependentAmountMargin  
Message Definition MarginCallRequestV02 226, 226, 227, 227  
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803, 830, 834, 836, 842, 847, 893, 907, 911, 915, 918, 926, 929, 933, 937, 956, 962, 966, 990, 1043, 1049,  
1053, 1055, 1061, 1065, 1066, 1072, 1073, 1079, 1085, 1088, 1095, 1102  
Message Definition BankToCustomerAccountReportV02 24  
Message Definition BankToCustomerStatementV02 128  
Message Definition MarginCallRequestV02 232  
Message Definition MarginCallResponseV02 287  
Message Definition CollateralManagementCancellationRequestV02 321

Message Definition CollateralManagementCancellationStatusV02 332  
 Message Definition CollateralProposalV02 343  
 Message Definition CollateralProposalResponseV02 378  
 Message Definition CollateralSubstitutionRequestV02 392  
 Message Definition CollateralSubstitutionResponseV02 410  
 Message Definition CollateralSubstitutionConfirmationV02 420  
 Message Definition InterestPaymentStatementV02 430  
 Message Definition CollateralValuationReportV01 451  
 Message Definition TradeLegNotificationV02 487  
 Message Definition TradeLegNotificationCancellationV02 513  
 Message Definition TradeLegStatementV02 539  
 Message Definition NetPositionV02 570  
 Message Definition MarginReportV02 601  
 Message Definition DefaultFundContributionReportV02 642  
 Message Definition BuyInNotificationV02 657  
 Message Definition BuyInResponseV02 670  
 Message Definition BuyInConfirmationV02 684  
 Message Definition SettlementObligationReportV02 704  
 Message Definition SecuritiesTransactionPendingReportV01 743

#### Sw.Stds.D00005

##### ActiveCurrency

796, 800, 875, 877, 878, 879, 880, 884, 885, 886, 895, 896, 897, 899, 942, 943, 944, 945, 946, 947, 970, 971, 973, 975, 977, 979, 1126, 1127  
 Message Definition MarginCallRequestV02 232, 234, 235, 237, 238, 239, 241, 243, 244, 246, 247, 248, 250, 253, 253, 254, 255, 256, 256, 258, 258, 259, 260, 261, 261, 262, 263, 264, 265, 265, 266, 267, 268, 269  
 Message Definition MarginCallResponseV02 287, 289, 290, 292, 293, 294, 296, 298, 299, 301, 302, 303, 305, 308, 309, 310, 312, 313, 314  
 Message Definition CollateralProposalV02 344, 348, 356, 365  
 Message Definition CollateralSubstitutionRequestV02 392, 397, 400  
 Message Definition CollateralSubstitutionResponseV02 410, 414, 415  
 Message Definition InterestPaymentStatementV02 430, 435, 435, 442  
 Message Definition CollateralValuationReportV01 451, 459, 459, 461, 462, 463, 464, 465, 465, 466, 466, 467, 467, 468, 469, 469, 470, 472, 473, 473, 474, 474  
 Message Definition TradeLegNotificationV02 489  
 Message Definition TradeLegNotificationCancellationV02 515  
 Message Definition TradeLegStatementV02 541  
 Message Definition MarginReportV02 600, 606, 607, 608, 609, 609, 614, 614, 615, 616, 617, 619, 621, 621, 622, 623, 624, 625, 627, 628, 629, 630, 631, 632, 635  
 Message Definition DefaultFundContributionReportV02 642, 645, 647, 647, 648, 649, 650  
 Message Definition BuyInNotificationV02 658  
 Message Definition BuyInResponseV02 671  
 Message Definition BuyInConfirmationV02 685  
 Message Definition SettlementObligationReportV02 706  
 Message Definition SecuritiesTransactionPendingReportV01 743

#### Sw.Stds.D00006

##### ActiveOrHistoricCurrency

797, 797, 800, 820, 827, 857, 858, 858, 859, 860, 861, 862, 862, 864, 865, 865, 866, 867, 868, 869, 869, 871, 872, 872, 873, 876, 881, 1103, 1110, 1125, 1178, 1179, 1184, 1185, 1187  
 Message Definition BankToCustomerAccountReportV02 25, 36, 37, 39, 46, 48, 51, 56, 56, 59, 61, 64, 70, 73, 74, 77, 78, 94, 95, 95, 96, 97, 98, 103, 104



Message Definition BankToCustomerStatementV02 129, 140, 141, 143, 150, 152, 155, 160, 160, 163, 165, 168, 174, 177, 178, 181, 182, 198, 199, 199, 200, 201, 202, 207, 208  
Message Definition CollateralProposalV02 345  
Message Definition CollateralSubstitutionRequestV02 393  
Message Definition InterestPaymentStatementV02 430, 437, 438, 439, 441  
Message Definition CollateralValuationReportV01 452  
Message Definition TradeLegNotificationV02 488, 503  
Message Definition TradeLegNotificationCancellationV02 514, 529  
Message Definition TradeLegStatementV02 540, 553  
Message Definition NetPositionV02 571, 578, 579, 580  
Message Definition MarginReportV02 600, 605, 613, 620  
Message Definition DefaultFundContributionReportV02 642, 651  
Message Definition BuyInNotificationV02 658  
Message Definition BuyInResponseV02 671  
Message Definition BuyInConfirmationV02 684, 689, 690, 691, 692  
Message Definition SettlementObligationReportV02 706  
Message Definition SecuritiesTransactionPendingReportV01 743

#### Sw.Stds.D00007

##### CurrencyAmount

797, 857, 860, 864, 867, 871, 876, 881, 1178, 1179, 1184, 1185, 1187  
Message Definition BankToCustomerAccountReportV02 25, 36, 37, 39, 46, 48, 51, 56, 56, 59, 61, 64, 70, 73, 74, 77, 78, 94, 95, 95, 96, 97, 98, 103, 104  
Message Definition BankToCustomerStatementV02 129, 140, 141, 143, 150, 152, 155, 160, 160, 163, 165, 168, 174, 177, 178, 181, 182, 198, 199, 199, 200, 201, 202, 207, 208  
Message Definition InterestPaymentStatementV02 430, 437, 438, 439, 441  
Message Definition TradeLegNotificationV02 489, 503  
Message Definition TradeLegNotificationCancellationV02 515, 529  
Message Definition TradeLegStatementV02 540, 553  
Message Definition NetPositionV02 571, 578, 579, 580  
Message Definition MarginReportV02 600, 605, 613, 620  
Message Definition DefaultFundContributionReportV02 642, 651  
Message Definition BuyInNotificationV02 658  
Message Definition BuyInResponseV02 671  
Message Definition BuyInConfirmationV02 684, 689, 690, 691, 692  
Message Definition SettlementObligationReportV02 706  
Message Definition SecuritiesTransactionPendingReportV01 743

##### CurrencyAmount

796, 875, 879, 880, 884, 885, 886, 895, 896, 897, 899, 942, 943, 944, 945, 946, 947, 970, 971, 973, 975, 977, 979, 1126, 1127  
Message Definition MarginCallRequestV02 232, 234, 235, 237, 238, 239, 241, 243, 244, 246, 247, 248, 250, 253, 253, 254, 255, 256, 256, 258, 258, 259, 260, 261, 261, 262, 263, 264, 265, 265, 266, 267, 268, 269  
Message Definition MarginCallResponseV02 287, 289, 290, 292, 293, 294, 296, 298, 299, 301, 302, 303, 305, 308, 309, 310, 312, 313, 314  
Message Definition CollateralProposalV02 343, 348, 356, 365  
Message Definition CollateralSubstitutionRequestV02 392, 397, 400  
Message Definition CollateralSubstitutionResponseV02 410, 414, 415  
Message Definition InterestPaymentStatementV02 430, 435, 435, 442  
Message Definition CollateralValuationReportV01 451, 459, 459, 461, 462, 463, 464, 465, 465, 466, 466, 467, 467, 468, 469, 469, 470, 472, 473, 473, 474, 474  
Message Definition TradeLegNotificationV02 489

Message Definition TradeLegNotificationCancellationV02 515  
 Message Definition TradeLegStatementV02 541  
 Message Definition MarginReportV02 600, 606, 607, 608, 609, 609, 614, 614, 615, 616, 617, 619, 621, 621,  
 622, 623, 624, 625, 627, 628, 629, 630, 631, 632, 635  
 Message Definition DefaultFundContributionReportV02 642, 645, 647, 647, 648, 649, 650  
 Message Definition BuyInNotificationV02 658  
 Message Definition BuyInResponseV02 671  
 Message Definition BuyInConfirmationV02 685  
 Message Definition SettlementObligationReportV02 705  
 Message Definition SecuritiesTransactionPendingReportV01 743

#### Sw.Stds.D00008

##### AnyBIC

800, 832, 891, 905, 908, 912, 916, 923, 927, 930, 934, 991, 1039, 1044, 1050, 1058, 1062, 1067, 1069, 1075,  
 1083, 1092  
 Message Definition BankToCustomerAccountReportV02 24  
 Message Definition BankToCustomerStatementV02 128  
 Message Definition MarginCallRequestV02 231  
 Message Definition MarginCallResponseV02 286  
 Message Definition CollateralManagementCancellationRequestV02 321  
 Message Definition CollateralManagementCancellationStatusV02 332  
 Message Definition CollateralProposalV02 343  
 Message Definition CollateralProposalResponseV02 378  
 Message Definition CollateralSubstitutionRequestV02 391  
 Message Definition CollateralSubstitutionResponseV02 410  
 Message Definition CollateralSubstitutionConfirmationV02 420  
 Message Definition InterestPaymentStatementV02 430  
 Message Definition CollateralValuationReportV01 451  
 Message Definition TradeLegNotificationV02 487  
 Message Definition TradeLegNotificationCancellationV02 513  
 Message Definition TradeLegStatementV02 539  
 Message Definition NetPositionV02 570  
 Message Definition MarginReportV02 600  
 Message Definition DefaultFundContributionReportV02 641  
 Message Definition BuyInNotificationV02 656  
 Message Definition BuyInResponseV02 670  
 Message Definition BuyInConfirmationV02 684  
 Message Definition SettlementObligationReportV02 704  
 Message Definition SecuritiesTransactionPendingReportV01 739, 761

#### Sw.Stds.X00077

##### ReturnReasonRule

Message Definition BankToCustomerAccountReportV02 26, 107  
 Message Definition BankToCustomerStatementV02 130, 211

#### Sw.Stds.X00098

##### ForwardBalanceAndAvailabilityRule

Message Definition BankToCustomerAccountReportV02 25, 33  
 Message Definition BankToCustomerStatementV02 129, 137

#### Sw.Stds.X00104

##### DomainOrProprietaryRule

Message Definition BankToCustomerAccountReportV02 25, 43, 52, 70, 108  
Message Definition BankToCustomerStatementV02 129, 147, 156, 174, 212

Sw.Stds.X00122

DeliveringParty1Rule

Message Definition SecuritiesTransactionPendingReportV01 740, 757

DeliveringParty1Rule

Message Definition SecuritiesTransactionPendingReportV01 745, 774

Sw.Stds.X00128

Party2PresenceRule

Message Definition SecuritiesTransactionPendingReportV01 744, 764, 767, 780, 783

Sw.Stds.X00129

Party3PresenceRule

Message Definition SecuritiesTransactionPendingReportV01 744, 764, 767, 780, 783

Sw.Stds.X00130

Party4PresenceRule

Message Definition SecuritiesTransactionPendingReportV01 744, 764, 767, 780, 783

Sw.Stds.X00131

Party5PresenceRule

Message Definition SecuritiesTransactionPendingReportV01 744, 764, 767, 780, 783

Sw.Stds.X00132

PostingAmountRule

Message Definition SecuritiesTransactionPendingReportV01 740, 757

PostingAmountRule

Message Definition SecuritiesTransactionPendingReportV01 745, 774

Sw.Stds.X00141

ReceivingParty1Rule

Message Definition SecuritiesTransactionPendingReportV01 740, 757

ReceivingParty1Rule

Message Definition SecuritiesTransactionPendingReportV01 745, 774

Sw.Stds.X00192

DescriptionPresenceRule

1111, 1119

Message Definition CollateralProposalV02 344

Message Definition CollateralSubstitutionRequestV02 393

Message Definition CollateralValuationReportV01 451

Message Definition TradeLegNotificationV02 488, 500

Message Definition TradeLegNotificationCancellationV02 514, 526

Message Definition TradeLegStatementV02 539, 550

Message Definition NetPositionV02 570, 577

Message Definition MarginReportV02 601, 618, 626

Message Definition BuyInNotificationV02 657, 664

Message Definition BuyInResponseV02 670, 677  
Message Definition BuyInConfirmationV02 685, 696  
Message Definition SettlementObligationReportV02 705, 710

#### Sw.Stds.X00193

##### OtherIdentificationPresenceRule

1111, 1119  
Message Definition CollateralProposalV02 344  
Message Definition CollateralSubstitutionRequestV02 393  
Message Definition CollateralValuationReportV01 452  
Message Definition TradeLegNotificationV02 488, 500  
Message Definition TradeLegNotificationCancellationV02 514, 526  
Message Definition TradeLegStatementV02 540, 550  
Message Definition NetPositionV02 571, 577  
Message Definition MarginReportV02 601, 618, 626  
Message Definition BuyInNotificationV02 657, 664  
Message Definition BuyInResponseV02 670, 677  
Message Definition BuyInConfirmationV02 685, 696  
Message Definition SettlementObligationReportV02 705, 710

#### Sw.Stds.X00194

##### ISINPresenceRule

1111, 1119  
Message Definition CollateralProposalV02 344  
Message Definition CollateralSubstitutionRequestV02 393  
Message Definition CollateralValuationReportV01 452  
Message Definition TradeLegNotificationV02 488, 500  
Message Definition TradeLegNotificationCancellationV02 514, 526  
Message Definition TradeLegStatementV02 540, 550  
Message Definition NetPositionV02 571, 577  
Message Definition MarginReportV02 601, 618, 626  
Message Definition BuyInNotificationV02 657, 664  
Message Definition BuyInResponseV02 671, 677  
Message Definition BuyInConfirmationV02 685, 696  
Message Definition SettlementObligationReportV02 705, 710

#### Sw.Stds.X00195

##### StatusRejectionReasonRule

Message Definition CollateralManagementCancellationStatusV02 332, 334

#### Sw.Stds.X00196

##### ProposalRejectionRule

Message Definition CollateralProposalResponseV02 378, 380, 382, 384

#### Sw.Stds.X00197

##### SubstitutionRequestSequenceRule

Message Definition CollateralSubstitutionRequestV02 392, 396, 400

#### Sw.Stds.X00198

##### CollateralSubstitutionAcceptancePresenceRule

Message Definition CollateralSubstitutionResponseV02 410, 413

Sw.Stds.X00199

CollateralSubstitutionRejectionPresenceRule

Message Definition CollateralSubstitutionResponseV02 410, 413

Sw.Stds.X00200

DepositoryOrPlaceOfListingPresenceRule

Message Definition TradeLegNotificationV02 487

DepositoryOrPlaceOfListingPresenceRule

Message Definition TradeLegNotificationCancellationV02 513

DepositoryOrPlaceOfListingPresenceRule

Message Definition TradeLegStatementV02 539, 546

DepositoryOrPlaceOfListingPresenceRule

Message Definition NetPositionV02 570, 575

Sw.Stds.X00201

NonGuaranteedTradePresenceRule

Message Definition TradeLegNotificationV02 487, 491

Message Definition TradeLegNotificationCancellationV02 513, 517

Message Definition TradeLegStatementV02 541, 557

Sw.Stds.X00205

CrossElementComplexRule#0

Message Definition BuyInNotificationV02 656

Sw.Stds.X00240

MarginTypePresenceRule

Message Definition MarginReportV02 601, 617